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A RELIABILITY ANALYSIS APPROACH TO FATIGUE LIFE VARIABILITY OF AIRCRAFT STRUCTURES

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The Boeing Company

APRIL 1969

TECHNICAL REPORT AFML-TR-69-65

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I C. WHITTAKER
P. M. BESUNER

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FOREWORD

The research work reported herein was conducted by The Boeing Company for the Metals and Ceramics Division, Air Force Materials Laboratory, Air Force Systems Command, Wright-Patterson Air Force Base, Ohio, under USAF Contract No. F33615-68-C-1232. This contract was initiated under Project No. 7351, "Metallic Materials," Task No. 735106, "Behavior of Metals," with Mr. R. C. Donat acting as project engineer.

The study was conducted at The Boeing Company's Commercial Airplane Division. Structures Developmental Staff, in Renton, Washington, under the technical supervision of Mr. J. P. Butler, supervisor of the Fail-Safe and Fatigue Group. The period covered by this effort is February 1968 through January 1969, and the report was submitted March 1969.

The research was conducted by Mr. Philip M. Besuner and Mr. Ian C. Whittaker of the Fail-Safe and Fatigue Group of the Commercial Airplane Division. Acknowledgement is due Dr. S. C. Saunders for his many important contributions to the mathematical developments contained within, including all work in Appendix I. A suggestion by Professor A. M. Freudenthal of Columbia University, whose theory and concepts of structural reliability formed the basis for the initiation of this study, led to the adoption of a two-ordered statistic estimator, which subsequently became the backbone of the studies on the dispersion of fatigue life. Professor M. Shinozuka of Columbia University provided valuable aid during the initial stages of the study. Dr. Nancy Mann of Rocketdyne provided timely mathematical consultation vital to the application of a two-ordered statistic and other estimators. Data processing, presentation, and Monte-Carlo simulation by computer would not have been possible without the support of Mrs. Joan Naidu and Mr. T. A. Bray of Boeing's Computing Department. Mr. P. B. Borgwardt and Mr. M. C. McBlroy contributed substantially to the data collection and presentation of results. The majority of the typing of the report was done by Mrs. Carol Daves.

This technical report has been reviewed and is approved.

W. J. Trappe

Chief, Strength and Dynamics Branch Metals and Ceramics Division Air Force Materials Laboratory

ABSTRACT

The application of reliability analysis methods to the estimation of probable aircraft structural fatigue performance was investigated. Use was made of order statistics to establish the means of assessing the fatigue performance reliability of a fleet or number of fatigue-exposed details. A reliability analysis plan for application to aluminum alloy structural fatigue performance was developed and compared with the current fixed-scatter-factor procedure for determining the safe life of a structural detail. Both the two-parameter Weibull distribution and the log-normal distribution with empirically defined shape parameters were used to make the reliability plan tractable as compared to a distribution-free approach. Maximum-likelihood estimators, including one that considers only the first two-ordered failures, were employed to examine the many variables that might influence fatigue scatter, to qualify fatigue date that represented aluminum structural scatter, and to establish shape parameter values that typified structural fatigue scatter. The sampling distributions of these estimators were required to work the problem and were calculated by means of existing theory or Monte-Carlo simulation. More than 2,000 groups of fatigue rerformance data were collected, analyzed, and used to demonstrate the feasibility of establishing a shape-parameter value. Based on this estimate, scatter factors have been generated to account for the penalty of limited input information, the degree of desired reliability, and the size of the exposed fleet. Using these factors, the possible effects of the reliability analysis on structural weight, payload, or range were explored for a jet-engined military tanker/transport-type airplane.

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LIST OF ABBREVIATIONS AND SYMBOLS

1. ABBREVIATIONS

F	-	mathematical	expectation
E.	-	DESTRUCTION OF LAND ASSESSMENT OF THE PROPERTY	expectarion

exp = exponential function

in matural logarithm

log - common logarithm

ML = maximum likelihood

MLE meximum likelihord estimator or estimate

P () = probability of that event described within parentheses

Var - mathematical variance

2. SYMBOLS

- Weibull distribution shape or scatter-controlling parameter
- β = Weibull distribution scale parameter or characteristic life
- B = coefficients, depending on sample size n, used to unbias Weibull shape MLE
- b = coefficients, depending on n, used to unbias Weibull two-ordered-statistic estimates
- confidence coefficient, showing probability that an estimator takes on values within a given interval
- 6 a nonnegative number
- ε = standard normal variate
- F = when used alone, probability of failure event or, when used with a random variable, a symbol of any time-to-failure distribution function
- TM:N or F = probability of failure of the component destined to have the Mth lowest fatigue life of P independent exposed components
- The ith ordered censored test observation, where the test or exposure has been terminated for reasons other than failure
- n = population average of log failure times, when the population distribution is not necessarily assumed to be log-normal

LIST OF ABJREVIATIONS AND SYMBOLS --- Continued

- h = hazard function; also known as the intensity or failure rate function or as the force of mortality
- = 1/a, the Weibull parameter that is actually estimated in this report, rather than a itself

$$\frac{1}{\sqrt{2\pi}} \int_{k_p}^{\infty} e^{xp} (-\xi^2/2) d\xi = p$$

- any unknown parameter
- L likelihood function
- log-normal distribution scale parameter or median life
- M = order number given to the Ath lowest fatigue life in a fleet
- N = fleet size; the number of nominally identical, independent structural components exposed to one fatigue environment
- n = test sample size
- n or k = number of failure observations in the test sample
- n = n-n_f, the number of observations not involving failures
- Q = coefficient, depending on n, proportional to the variance of an estimator's sampling distribution
- R = 1-F; when used alone, R is the single, randomly chosen fleet member's reliability or probability of no failure. When used with a random variable, it is a symbol denoting any reliability function.
- M;N = 1-F, the reliability of the structural component destined to have the Mth lowest fatigue life in a fleet of N identically exposed independent components
- σ or $\sigma(\log X)$ = log-normal shape parameter
- σ^2 = log-normal parameter actually estimated in this report, rather than σ itself

LIST OF ABBREVIATIONS AND SYMBOLS --- Continued

2 - sample variance of the logarithm of failure observations only from a test sample = total scatter factor (= $S_{n_e} \cdot S_{\overline{R}} \cdot S_{\overline{R}}$); defined S as the ratio of the best estimate of the scale parameter (characteristic life or average log life) to the final (interval) estimate of safe life s_nf - factor to account for finite size of the full-scale fatigue test sampling - factor required to provide a desired level of S reliability for a fleet of just one airplane, component, or detail S, or - factor to account for fleet size exposed; double s_Nã subscript is used where this factor also depends on the pressigned reliability SR = $S_{\overline{R}} \cdot S_{\overline{R}_{\overline{n}}}$, factor required to provide reliability R to a fleet of size one or, equivalently to provide a lower reliability R to all or most of a fleet of size Ť - a discrete random variable denoting the number of failures occurring in an exposed fleet = the statistic $\hat{\alpha}/\alpha$ (see definitions of accent marks that follow) = the statistic $(8/8)^{\hat{a}}$ = the statistic $(\hat{\beta}/\beta)^{\alpha}$ x² - symbol of the chi-squared distribution χ_ν²(f) the y-fractile of the chi-squared distribution with f degrees of freedom - a continuous time-to-failure random variable usually X referring to tests useful in estimating fatigue scatter only - log X X_{1.} - a time-to-failure variable usually referring to the Y fatigue performance of one structure or structural component in service or to fatigue results from fullscale tests useful in estimating mean life

LIST OF ABBREVIATIONS AND SYMBOLS --- Concluded

Z_{M;N}
or Z

= a time-to-failure random variable denoting the Mth
lowest fatigue life in a fleet service emposure
of size N

Z_R or

- safe life, Z_R represents the (1-R) fractile of the distribution of Z; Y_R represents the (1-R) fractile of the distribution of Y. ("Life" is defined as the time to initial appearance of fatigue cracking at a detail or in a structure.)

NOTE: The standard practice of using uppercase letters to denote random variables and corresponding lowercase letters to denote numerical values the variables may take is followed, in most instances, in this report.

3. ACCENT MARKS DENOTING ESTIMATION

- (a) $\frac{Bar}{L}$, as in $\frac{R}{L}$ or $\frac{R}{L}$, may denote an average or any sort of point estimator. It is to be noted that the bars in $\frac{R}{L}$ and $\frac{R}{L}$ do not have this meaning (see Par. 2, "Symbols," above).
- (b) Boat, as in Y_R , denotes a one-sided bound of a confidence interval estimate. This accent mark may be replaced by or used in conjunction with the subscript Y_R as in $\hat{\beta}_{ij}$ or $\hat{\beta}_{ij}$.
- (c) Hat, as in α, symbolises the maximum-likelihood point estimate
- (d) Double hat, as in 3 represents an estimator (usually the MLE) that is free or has been freed of bias.
- (e) Prime, as in k', denotes an estimator taken from more than one sample.
- (f) Squingle, as in $\tilde{\kappa}$, stands for an unbiased two-orderedstatistic estimator of a shape parameter.
- (g) Vee, as in β, denotes a scale-parameter MLE that must depend on an estimated value rather than on a true shape-parameter value.

SECTION I

INTRODUCTION

The structural reliability of an simplane is dependent on the likelihood of a fatigue failure or a static failure, or a combination of both. At the present stage in the evaluation of the aluminum alloy airframe the expectancy of fatigue crack initiation can be of a higher order than that of a static failure. On the other hand, it should be realized that with a well-designed, fail-make structure, subjected to regular and correctly scheduled inspections, the fatigue damage initiation incident should not progress beyond the detectable crack stage to the level where a structural failure is imminent. The aircraft designer still has a real requirement to assess the expected time at which cracks may initiate on a particular structure, in order to insure a sufficiency of trouble-free performance. This report is primarily concerned with the development of a reliability analysis method for application to this fatigue problem as affected by safety or maintenance requirements.

Some clarification of the term "reliability analysis" is necessary as its application to structures is not the usual one of component reliability leading directly to the system's reliability or to total reliability through an accounting of the interdependence of components, fault-tree analyses, or other such procedures. Structural reliability as envisaged here is concerned with a specific structural detail and is heavily dependent on the testing of full-scale structural details or primary structural components. For example, Raithby (1) has shown that this form of testing is essential to obtain an estimate of available fatigue performance that bears any resemblance to that actually achieved. It has also been observed that structural fatigue problems are frequently initiated by fretting, a process that is not reproduced in the well-designed simple laboratory specimen and its test program. Likewise, estimates of the mean performance based on such simple tests would probably be larger than that demonstrated by a structure in service. The significant goal of a reliability analysis is to determine the probable time to the initial appearances of fatigue damage in structures or details, a task even more obviously beyond the scope of the simple specimen.

Other real hazards-beyond those of the test specimen-confront the designer. Load environment, physical environment, and actual local stress response of a detail to its loading environment all lend a confounding element to the task. Gross misrepresentation of simplane fatigue performance through inadequate fatigue test design and interpretation will generally lead to poor reliability estimates. However, it is as meaningless to associate these errors with the reliability analysis as it would be to regard the errors in the assumed functional form of the fatigue life distribution as weaknesses in the structural analyses.

Current analytical practice (Ref. 2) for military aircraft for insuring an adequate or safe level of fatigue performance by aircraft structures does contain some of the characteristics of a reliability plan. Hamely, a structural detail, component, or complete airframe is fatigue—tested to a defined and representative loading environment. Additionally, a goal is selected at some multiple of the defined and expected service life of the structure. The applied safety factor is usually selected quite arbitrarily either on the basis of judgment or with guidance from some possible consideration of confidence and probability levels of statistical analysis.

In past assessments of fatigue scatter, the log-normal distribution has often been used. Attention has also been given to the Weibull-type distribution for defining fatigue variability and predicting potential fatigue performance. The important consideration is that a level of fatigue performance, statistically defined or otherwise considered acceptable, is set for the structural detail. A vital part in this assessment has been the use of mean or median fatigue performance for the detail. However, these past analyses have not considered the likely appearance of early or first fatigue damage during the exposure of a quantity of details to the fatigue environment. The expected time to first failure, rather than either a probable level or the average performance with its implied high number of failures (about half of the fleet, prior to the design goal), has been proposed by Freudenthal (3) as an important design parameter for structural reliability. The early tuilure is also a serious economic consideration that could possibly influence future decisions; consequently, this added factor must be investigated and carefully weighed by the design engineer. It is known that if fatigue life comes from a population whose probability density is of a specified limited type, the extreme values (initial failures) of an indefinitely large sample will have a Weibull distribution. For the problem of the sirplane fleet, where a substantial number of structural details are involved, the use of this asymptotic form secial appropriate. Some recent papers describing or using this approach are available in the literature (4 through 9), and this report is e. extension or development of this work, with special emphasis on the estimation procedure part of the problem.

Section II presents a complete outline of the proposed reliability analysis and makes comparisons with the existing procedure for determining the safe life of an aircraft structure. The plan has been divided into five steps. The first four steps describe the assumptions, estimating procedure, and the influence of sample size. The final step defines the influence of fleet or number of detail exposed to the fatigue environment.

Section III contains discussions on the processing techniques used on the mass of collected data, the procedures developed for coping with problems that arose during processing, and the results that were obtained from the evaluated fatigue performance data. A dissertation is presented on a revised scatter-factor approach for calerilating the safe life, as defined in Sec. II, of an aluminum structura. The possible performance penalties suffered by adoption of this processed method are also discussed.

Section IV presents an outline of the analytical groundwork needed for estimating the distribution shape parameters from the mass of collected fatigue data. The techniques for obtaining bias and variance values, the method of weighting estimates from groups of varying sample size, and the procedure for obtaining interval estimates are presented.

Section V summarizes all the additional formulations that were used for estimating a safe life for an aircraft structure, which include the techniques for calculating the scale parameters and the so-called scatter factors.

Section VI presents a list of the conclusions made, together with a few suggested recommendations.

Appendix I contains proofs for the important theorems used in the analysis, and some aspects of the Monte-Carlo techniques that were adopted are discussed.

Appendix II lists all the source references and tabulates the salient features, including the point estimates of the shape and scale parameters, of the collected fatigue performance data.

Finally, Appendix III lists the cyclic life for every individual specimen assessed in this report.

SECTION 11

OUTLINE OF THE RELIABILITY ANALYSIS

The basic objective of this investigation is the application of reliability analysis to aircraft structural fatigue performance, in terms of the first—and second-ordered times-to-fatigue-damage initiation. Statistical definition of fatigue variability is essential to the achievement of this objective.

The generality, unfinition, and input data requirements of distribution-free methods may make their application impractical and economically forbidding. Furthermore, rationale just seems to point toward a more tractable definition of fatigue variability by some reasonable and determinable distribution. The two-parameter log-normal distribution, by wirtue of its easy transformation from the well-known normal or Gaussian distribution, has been a useful engineering tool for evaluating reliability in fatigue performance. The two-parameter Weibull distribution function has also found an application to fatigue variability studies. Presuming knowledge of the shape parameters of these distributions, statistical analysis procedures that account for sample size are readily developed. Using these procedures, the analyst can calculate interval estimates of the true fatigue life distribution at any desired level of confidence. The additional tolerance for probability of failure of any one detail is then also definable. Order statistics carry the fatigue reliability analysis a step forward by focusing on the likelihood of the first or the second failure in an exposed fleet or in groups of details. In any case, development of a reliability analysis as either a probable level of fatigue performance or, even more detailed, in terms of an ordered statistic has considerable complication over the simple exercise of applying a scatter factor to an estimated average or median fatigue performance.

The main effort of this research project has been devoted to the development of the reliability analysis tools that can be applied to the aircraft structural fatigue performance tank. Attempts have been made to fully utilize all applicable fatigue data and to employ only mathematically precise estimation procedures in the analysis and detection of important variables and vagaries of structural fatigue performance.

The analysis does not account for all unknown or inadvertent systematic errors that may cause the full-scale fatigue test result and/or the ensuing life calculations to grossly misrepresent the actual aircraft fatigue performance. Such errors could arise from the assumed load environment, customer usage, and cumulative damage theory as well as from the specimen design and fatigue test setup. In all that follows, it is assumed that the life estimate arising from full-scale tests is drawn from the same statistical population as are the corresponding aircraft's structural lives and that this population distribution

represents fatigue strength variability only. In analyzing strength variability, specific attention has been given to accounting for the sample size of full-scale developmental fatigue tests and for the eventual size of the fleet to be exposed to a defined fatigue environment. This has been done through the application of statistical inference theory and of order statistics concepts respectively.

The need for this accounting is clear when the current approach to create reliability, represented by Fig. 1, is compared to the proposed, more comprehensive approach outlined and described schematically in Fig. 2.

In the current approach, the symbol \widetilde{Y} in Fig. 1 is a measure of the average performance of developmental fatigue cost specimens and is usually taken to be the mean of log times or cycles to failure. This average performance is then divided by a so-called scatter factor, whose value may range from two to four, to obtain YS, which is traditionally known as the "safe life," a life at which the probability of the initial appearance of fatigue cracking at a detail is sufficiently low. These values of the scatter factor have been subject to interpretation. Hopefully, these factors would provide an estimate of the service life prior to initiation of fatigue cracking. In other circumstances, they are credited with providing a fatigue performance with reasonable maintenance throughout the economical life of the structure. Fail-safe design concepts -- with their damage containment capability -- have considered that the magnitude of the factor can be reduced over that required for non-fail-safe structure. Seemingly, the scatter-factor value chosen is independent of the number of details to be exposed in service and of the sample size of the full-scale airplane test(s).

In contrast, the difference between mean test performance and subsequently calculated probable or safe life is, in the proposed approach, strongly dependent on sample and fleet size. Recognition of the relative importance of the structural detail, including the degree of redundancy, may still be accomplished using the plan outlined in Fig. 2. However, in this new approach, an acceptable level of reliability must be specified. Scatter factor may then be calculated; to specify scatter factor a priori is equivalent to specifying a reliability that is almost certainly not of the desired level.

As the first of five major steps in applying statistical techniques it was decided to consider the untruncated two-parameter Weibull distribution as a random time-to-failure model because of certain desirable mathematical properties it possesses (these are discussed in Sec. III). That is, the fatigue life Y is assumed to be a random variable with distribution given by

$$F(y) = 1-\exp \left[-(y/8)^{\alpha}\right]$$
 for unknown $\alpha, \beta > 0$ (II-1)

The traditionally cited log-normal model was also applied to the problem in a less complete manner due to difficulties in working with estimates of its two parameters from incomplete or censored samples.

These are samples in which the testing of one or more specimens is regarded as being terminated for reasons other than failure.

At this time, no attempt has been made to test the validity of any one distribution or even to reject one model for another. However, somewhat different conclusions may be reached from applying different distribution functions to the same data. Of course, the necessity to generate very large samples of controlled fatigue data may preclude adequate resolution of this problem. To emphasize the need for making realistic assumptions about the distribution of fatigue lives, the Tchebycheff inequality will also be applied to the problem to indicate a possible conclusion when no assumption is made about the functional form of the true time-to-failure distribution.

Given reasonable accuracy in the chosen model, the second step is the most important, necessary, and critical step in the analysis. It was assumed that, for a wide variety of structure and structural simulation configurations and types of loading, the variability or dispersion of the logarithms of times-to-failure is nearly constant. More specifically, with reference to the distribution function itself, the assumption is that the scatter-controlling or shape parameter of the assumed Weibull (or log-normal) model has a unique value for this same set of conditions. This unknown value of the Weibull shape α has been estimated from a collection of more than a thousand applicable samples of two or more fatigue specimens each, and the errors in the uniqueness assumptions are considered to be small enough for practical application. A large proportion of the later sections of this report is devoted to discussing and justifying this important conclusion.

With the shape parameter α accurately estimated and subsequently regarded as being fixed, we need only obtain from full-scale testing an accurate estimate, β , of the scale parameter β to complete the third stage of the plan. This step establishes Curve A in Fig. 2 and produces the best point estimate possible of the complete distribution of fatigue lives. It is from this curve, with equation

$$\hat{F}(y) = 1 - \exp\left[-(y/\hat{\beta})^{\alpha}\right]$$
 (II-2)

that the most likely probability of failure at a given fatigue life is estimated.

It is standard procedure in any engineering discipline to specify allowables as values somewhat less than the most likely estimates. One sensible way to do this was chosen as step four, where a confidence interval estimate β , of β is made that accounts for the finite size of the full-scale fatigue sampling so that

$$P(B_{\gamma} > B) = \gamma \tag{II-3}$$

The confidence coefficient γ is generally specified at some acceptable level. The estimate β_{γ} along with the "known" shape parameter a completely determines Curve B, a plot of the interval estimate of the complete distribution, with equation

$$F_{y}(y) = 1 - \exp \left[-(y/\delta_{y})^{\alpha}\right]$$
 (II-4)

It follows immediately from Eqs. (II-3) and (II-4) that

$$P \left\{ F_{\gamma}(y) > F(y) \right\} = \gamma \qquad (II-5)$$

In other words, with probability γ , the estimated failure probability (reliability) from Eq. (IY-4) will be greater than (less than) the unknown true failure probability (reliability).

As a structural design specification, the type of confidence statement given above is certainly not without precedent. For example, the "A" and "B" values of ultimate strength of structural alloys quoted in MIL-HDBK-5A (Ref. 10) are based on a confidence interval estimate analysis that differs from the aforementioned one in only two respects. The first difference is that the random variable ultimate static strength was assumed to have a two-parameter normal distribution. The second difference, one of greater practical importance, is that both parameters were assumed to be unknown in Ref. 10 and were estimated from one large sampling, of at least 100 observations, of tensile specimens. As outlined before, the shape parameter was, in this study, assumed to be common to the actual aircraft as well as to the large collection of data from which it was estimated. Some assumption regarding prior information about the degree of fatigue scatter, as measured by the shapeparameter estimates, is obviously required in this study because the full-scale fatigue test sample size typically does not exceed one or two observations. Two parameters cannot, of course, be estimated at all from a sample of one and cannot be estimated accurately from a sample of two observations.

The first four stages of the reliability plan have led to Curve B, which is simply a statement, at some confidence level, of the reliability of an aircraft or aircraft structural detail (depending on the nature of the full-scale test), chosen randomly from a universe of nominally identical counterparts, as a function of time of exposure to the loading environment. If the reliability R of an arbitrary fleet member is judged to be a suitable measure of safety or of freedom from repair, the plan terminates upon administrative specification of an acceptable value of R and upon reference to Curve B to certify a corresponding "safe life."

In many or possibly in most instances, the arbitrary specification of an acceptable value of R is not a sufficient basis for certifying sate life for a number of details or κ fleet of airplanes. With regard to the safe or repair-free operation of a fleet, both customer and

vendor usually expect that the entire or nearly the entire fleet demonstrate acceptable reliability. Precise definition is one step toward this goal.

With reference to the proverbial chain that is no stronger than its weakest link, it is only a matter of definition to equate the reliability of the majority of the fleet with the reliability of one of the weakest of its (assumed) independent nominally identical members. That is, the reliability of the entire fleet is not different from the reliability of its weakest member. In general, the reliability of the vast majority of the fleet, considered as a package and excluding only the weakest H-1 members, is defined as the reliability of the Hth weakest fleet member.

The random variable $Z_{M;N}$, used to denote the fatigue life of the detail destined to have the Mth lowest of N fatigue lives, is an example of an order statistic. It has its own statistical distribution. This distribution is completely determined by the randomly chosen member's fatigue life distribution. Note that the two distributions are never equal except in the trivial case of N=N=1.

Fortunately, the precise calculation of the order statistic's distribution from any assumed, estimated, or known parent distribution function is a simple matter whenever the trials are independent, however complex the parent function. The derivation of the cumulative binomial distribution, which may always be used to map the parent into the order statistic's distribution, is given in many standard statistical texts (e.g. Ref. 11). In Fig. 3 this summed binomial formula is plotted for several combinations of M and N. The resultant curves are worth examination by all readers, but they will be especially enlightening to those not familia, with the behavior of order statistics, since they point out significant trends that are perhaps not obvious. The most striking examples arise from the way the curve slopes increase with M, leading to such surprising facts as:

- 1) Greater fleet member reliability R and therefore larger scatter factors and more weight on the airplane results from a specified reliability of 99% for the weakest of 10 than from the scapecification for the second weakest of 100. The reverse is true for lesser reliabilities such as R = 0.90.
- 2) In a similar vein, if the reliability of the single, randomly chosen fleet member is greater than 0.97, it is more likely to experience one or more failures in a fleet of size 4 than it is to experience two or more failures in a fleet of 20. For R < 0.97, this trend is reversed.

This trend, which depends vitally on the independence of fleet members but which in no way depends on the assumed failure distribution could be interpreted by the engineer or administrator in a practical manner. It points out the fact that, except for cracks or failures that are "intolerable," it would be quite worthwhile to be able to specify reliability for the second or third weakest fleet member rather than to specify a similar reliability level for the weakest fleet member.

Returning to the final stage of the reliability plan as outlined in Fig. 2, it is proposed that an acceptable reliability level m_{ij} be specified from which the cumulative binomial distribution can be used to calculate the corresponding "general" reliability R. The certifiable safe life may then be found from Curve B to complete the exercise.

In summary, the object of the overall statistical analysis is to obtain an accurate and reliable estimate $\Sigma \chi$ of the "true" design life $\Sigma \chi$, where $\Sigma \chi$ satisfies the probabilistic statement:

The proportion of the failure times Z that will exceed life $Z\overline{\chi}$ is equal to $\overline{\chi}$, where Z denotes the M^{th} failure time in each fleet of a universe of fleets of size N.

In equation form this is expressed as

$$P(z \ge z_{\overline{s}}) = \overline{t} \tag{II-6}$$

Since 2π can only be estimated from sample data we can, at best, obtain an estimate 2π , which is conservative with confidence γ , such that

$$P(\tilde{Z}_{\overline{n}} \leq Z_{\overline{n}}) = \gamma \tag{II-7}$$

Specification of levels of reliability and confidence, the fatigue test sample size, and the fleet exposure must remain a joint managerial effort between customer and vendor. It is recognized that, as a practical matter, these specifications will depend partly on their resulting calculated scatter factors and ultimately on structural weight. The relationship of structural weight and level of reliability is emplored in Sec. III.

SECTION III

DISCUSSION

1. DATA EVALUATION PROCEDURES

A. General Procedure

The choice of the Weibull statistical model can be justified on the basis that it belongs to the class of asymptotic distributions of the extreme (smallest) values and may adequately reflect the distribution of the proposed design parameter, namely, the time to first failure in complicated, sulticomponent, fatigue-critical structures. Moreover, the Weibull distribution does reflect an increasing hazard rate that does seem to be a logical argument for the fatigue process. The two parameters composing the statistical model represent fatigue variability, shape parameter a, and the fatigue performance of the structural detail -- the scale parameter \$. It was decided that with the assumption that both parameters are unknown, computed analyses would be overly conservative and a more acceptable solution could result if some value for one of the parameters was established. The scale parameter was known to be influenced by all the variables of material, geometry, loads, environment, etc .-- and therefore was obviously not the appropriate parameter for this exploratory task. Consequently, effort was concentrated on establishing the behavior of the shape parameter under actual fatigue conditions. Unfortunately, available fatigue date have been almost entirely obtained from tests with groups of limited size, usually involving from two to five specimens. The results of these tests taken on their own merits are worthless for assessing the typical parameter of the perent population, but it was assumed that the evaluation of a large mass of data obtained from numerous fatigue tests would demonstrate the possibility of establishing the shape parameter. This task was of sufficient magnitude that it was decided to limit the study to only the aluminum alloys and to test the feasibility of a reliability approach on aluminum aircraft structures.

A comprehensive literature search of the available aluminum fatigue performance data was conducted, and more than 2,000 groups of data representing approximately 11,000 specimens were summarized and analyzed. It should be noted that not all the groups were independent of each other since, on a minority of occasions, a few smaller groups were pooled to form larger groups to facilitate evaluation of certain specified variables within the data sample. More data were collected during the literature search than were actually analyzed; some obvious trends observed during the reduction of the previously mentioned groups of data rendered unnecessary an analysis of all the data collected. These observed trends concerned data from rotating bending tests, data on hand forgings, and data from tests on unnotched specimens. The first two types of data both demonstrated considerably greater scatter than was noted for typical aircraft structures, whereas the third type showed notably lower scatter. Similar trends can be observed by examining the tabulated results presented in Ref. 12.

b. Analytical Procedure

The analytical technique adopted for estimating the Weibull shape parameter a involved the numerical solution for the maximum likelinhood estimate (MLE), which was considered to provide either the best estimate or nearly so for this test and indeed for most other applications. The estimating equations for both complete and consored samples given in Ref. 13 are not explicit and had to be solved numerically by the Newton iterative procedure, which required the use of a computer.

A comprehensive computer program was generated that encompasses some of the many variables contained in the test data. For example, the variables of differing materials, geometries, loading conditions, laboratory types versus full-scale specimens, etc., have been identified, and the computer output has been arranged to provide this information. A breakdown of the 11-digit description cods used in the program is given in Appendix II. The iditial values generated for each data group were point satimates of the shape parameter it obtained from the unbiased maximum likelihood estimates of κ , where a $\kappa 1/\kappa$, and the unbiased MLE of the scale parameter or characteristic life is. The value of characteristic life has been included to complete the description of the data only and has not been used for any ensuing analyses.

A study of these point estimates of the shape parameter showed that several data resulted in very small values of a, signifying high scatter. A closer scrutiny revealed a consistent trend in those data, namely, the existence of stronger specimens with correspondingly higher cycles-to-failure within what may be called a typical sampling of fatigue data. The results studied would suggest that these high values occur within the upper 10% band of the failure times of a fatigue sample. The Weibull model cannot accept the existence of high-time outliers and when operating on data containing this phenomenon attempts to account for them by first overcompensating and then indicating very low time failures. To illustrate this point a few simulated groups of data were analyzed and the results given in Table I.

An examination of examples 1 and 2 from Table I shows that the bulk of the data was kept constant but that, in the first case, one specimen had a life an order of magnitude above the average, whereas the second example had an early failure an order below the average. It was noteable that example 1 with the high-time outlier showed extremely high scatter with correspondingly low cyclic values at the 10% or less failure probabilities, but example 2 with the low-time failure was treated as moderately high scatter, with computed probabilities of failure that were more consistent with the data.

The word "best", as used here, has a mathematical definition. An astimator is best if it possesses minimum variance among all estimators. It can be shown that the MLE is the best asymptotically normal estimate.

This problem does not disqualify the Weibull distribution as untypical of fatigue data; it morely suggests that the minority of data, containing specimens that were much stronger than the average, should be comeoral to exclude these specimens, which obviously come from a different population, that is, have a different scale parameter \$. This process is by no means unprecedented, as Weibull himself has observed (14 and 15): "Some of the specimens may endure a number of stress cycles much larger than estimated from the distribution function" and "There is no sense trying to fit a single function, normal or not, to the complete distribution. For this reason, the data have been commored, choosing a point of truncation well below the 'knee' (p = 90%)."

It should be reemphasised that the best estimate comes from a consideration of all the results in a data set except for those groups containing specimens from mixed populations when it would be erroneous to fit all the data to one distribution.

As a result of the previous arguments a criterion was established in the MLS computer program such that whenever high-time outliers were involved, a reiterative estimation procedure was conducted to remove their influence on the shape parameter. The technique that was developed is best described by referring to the examples given in Table II. The three groups of simulated data presented are identical, except that the second group contains two additional high-time outliers that are an order of magnitude above the majority of the data, and the third group with two low-time failures an order of magnitude below the average of the remaining results. In example 1, the estimate of the reciprocal shape parameter fell within the acceptable range of \$ < 0.50 and so no commoring was attempted. However, both examples 2 and 3 comtained data that resulted in estimates of the reciprocal shape parameter that were above the arbitrary threshold and that consequently initiated the cemsoring procedure. It was noted that in example 2 the rejection of the first high-time outlier did not cause much fluctuation in the estimate of g, but with rejection of the second outlier a dwamatic change in R was effected. (See second and third estimate, where the ratio of second estimate/third estimate > 1.50). Further comsoring of the data verified this estimate of the reciprocal shape parameter as stable and therefore acceptable. In example 3, consoring was again attempted because of the high scatter indicated by the initial estimate. However, this scatter was the result of the two low-time failures and the cansoring of any longer lived specimens could not improve on the initial estimate, which consequently remained unchanged. In summery, this heuristic procedure was used to calculate maximumlikelihood-point estimates of the data shape parameters, where--for the large majority of the groups -- all the results were utilized in the analysis, but for the remaining minority of groups some consoring of the data was necessary to obtain reliable estimates.

An additional, more theoretically acceptable estimation procedure, which also circumvented the problem of the high-time outlier, has been investigated and a program developed around this estimator. The ensuing analysis estimates the Weibull shape parameter after considering

only the first- and second-ordered failures from any group of data of any size n. The argument for this setimator was, as before, the great interest of the airplane designer regarding the expected minimum fatigue performance of a structure. Furthermore, it was become that the extremal values of a population tended toward the Weibull distribution in behavior, and the examination of the initial failures using this statistical model appeared justified. This report has used the unique, linear, unbiased invariant estimator of the Weibull shape parameter for the two-ordered-failure estimation procedure, namely, a derivative of the maximum-likelihood estimator of κ ($\Xi 1/\alpha$), from consideration of the first and second of n total failures [Mann (16)].

One further problem, namely, how to evaluate the estimates of the shape parameters resulting from the analyses of the mass of collected fatigue data, was investigated. It must be remembered that the vast majority of the data came from a multiplicity of test groups of small sample size that were of limited use individually but that collectively were of sufficient mass to substantiate the premise that their average value would converge on the true value. The problem of weighting estimates from groups of differing sample size was examined in two separate ways. It had been noted that groups of a sample size of two, three, four, and five specimens appeared to be sufficiently numerous that a separate treatment of each sample size was feasible and consequantly it was attempted. It was later observed that in Mann's recent paper (17) a procedure for weighting unbiased estimates from groups of differing size had been used; this procedure was therefore incorporated into the investigation, thereby providing the means for generating an unbiased estimate of the weighted everage value of the shape parameter for the mass of fatigue performance data. Unfortunately, it was not possible to weight in the mimority of data of small sample size that had been consored either during testing or by the high-time-outlier consoring process described earlier. This comment applies only to the MLE procedure and results because two requisites of the weighting process, namely, a knowledge of the bias and variance values for censored data. were unknown. Honte-Carlo acthods had been used to generate some of the desired values, but further results are necessary to establish a comprehensive listing that can then be incorporated into the weighting procedure. This limitation is of no real consequence, however, because only a few groups of data were affected and unaccounted for. Exceptions to this limitation occurred whenever the groupe of cemsored data were sufficiently large that asymptotic theory could obviously be applied.

More detailed descriptions of the analytical techniques mentioned in the preceding paragraphs are given in Sec. IV.

2. RESULTS OF THEORETICAL STUDIES ON POPULATION PARAMETERS

An examination of the maximum-likelihood estimating equations of complete or certain concored data revealed that the following quantities were parameter-free, that is, independent of the parent population parameters (refer to Appendix I):

 $U = \frac{1}{6} \sqrt{a} Q$ $V = (\frac{1}{6} \sqrt{a})^{2}$ $W = (\frac{1}{6} \sqrt{a})^{2}$

The unknown population parameters a and \$ are the true Weibull shape and scale values respectively, whereas \$ \$ \$, and \$ are the corresponding MLE, with \$ the value when a is known and \$ when a is unknown.

Because the distribution of the statistic W is known exactly from theory, but those of U and V were unknown, computer simulation techniques were used in conjunction with NLE procedures to obtain empirical distributions for the unknown quantities mentioned above. Some numerical results are given in Tables III, IV, and V; these results were plotted on normal probability paper (Figs. 4, 5, and 6) to indicate, graphically, the deviation of the important statistics 1/U, V, and W, from the "perfect" value unity for various groups of data of finite sample size.

Figure 4 shows the reciprocal transformation of the empiric distribution of $\hat{\mathbf{e}}/\mathbf{e}$. This reciprocal of U was considered because it had received recent attention in the literature (18). The distribution 1/U for the sample size n=2 was also known exactly from theory and has been included to demonstrate the "goodness" of the simulation results obtained in this study.

Figure 5 shows the empirical distribution of the MLE of the Weibuil scale parameter 8, without the benefit of any prior knowledge regarding the shape parameter a. It is obvious that under this restriction a designer, given the results of a test on five or fewer specimens, must make an unfortunate choice between low confidence in average or characteristic life prediction or excess weight. Figure 6 shows, however, that given a prior knowledge of the exact value of a, samples of only one may be adequate for obtaining both high confidence levels and reasonable weight simultaneously. Some stage between these extremes of no knowledge and complete knowledge of the shape parameter would be representative of reality.

Tables III and IV include results to provide some insight into high-time, single-stage, type-II censoring. Type II censoring involves the cessation of testing after the occurrence of a predetermined number of failures, whereas type I censoring refers to that form of testing in which the maximum number of load applications is predetermined and thus results in the cessation of testing either by specimen failure or by the expiration of the preset time period. Single-stage, type II censoring was of paramount interest not only because it typified the majority of the censored data groups but also because it was the model for the

two-ordered-failure estimation procedure used in this report. Appendix I establishes that under this form of consoring 1/U, V, and W are parameter-free.

Tables III and IV give the complete case of three failures from a sample of three, and the cansored case of three failures from a sample of three, and the cansored case of three failures from a sample of five specimens. It can be seen that the scale parameter \$\beta\$ is more accurately estimated from the censored case of the three weakest in five, but the shape parameter \$\alpha\$ is estimated equally well from the smaller, complete sample. Now consider the example when all five failure times, in the sample of five, were known, rather than only the three weakest in five. The tables show that the estimate of \$\alpha\$ is improved by the increased knowledge, but that the estimate of \$\beta\$ is improved only slightly. These limited examples do reflect some important trends, such as the improvement in estimation of scatter, or \$\alpha\$, gained by the knowledge of both low and high times to failure rather than just one of the extremes. Furthermore, it seems that the third failure in a sample of five is a better indicator of central tendency, or of \$\beta\$, than, for example, is the second failure in a sample of three.

Figure 7 is a joint presentation of computational results obtained during this study and of results given in a recent paper (18). Sampling error in the maximum-likelihood estimate of a was measured by the plot of the variance and of the expected loss of 1/U (i.e. a/8) versus sample size (complete samples). Some additional (rectangular) points were located on this plot and give the expected loss of a/M. The latter estimate, called the simplified method of moments, is obviously more easily obtained than 8, but is also, as shown in Fig. 7, less accurate. In fact, Ref. 18, which reviews all estimating procedures for the Weibull parameters, obtained results showing that in most cases the maximum-likelihood estimates had the least expected loss and hence the most accuracy of all reviewed estimators.

3. RESULTS OF DATA ANALYSES

a. General Observations

Appendix II itemises the individual characteristics of each of the collected data groups. Data for 2,000 groups representing 11,000 specimens are listed and include fatigue performance data on the well-known aluminum alloys of 2024, 7075, and 7178, together with some of the lesser used alloys such as 2014 and a variety of the European alloys like DTD687A, DTD610B, etc. Specimens formed from sheet, plate, bar, extrusion, and forging are represented in several configurations ranging from the simple unmotched and notched types to structural simulators—such as mechanically fastened, or bonded, or spot—welded joints—to structural components and full—scale structures. Testing conditions encompassed axial loading, both tensile and compressive; flexural and rotating bending; both constant—amplitude and variable—amplitude testing techniques; and ranged from low cycle (below 10² cycles) through to high cycle (above 10⁶ cycles) fatigue performance testing. It is also notable that the great majority of the data comes from groups of a sample

size of two to five specimens and that only a small minority of groups contain 20 or more specimens.

A study of the resultant point estimates of the shape paremeter given in Appendix II revealed some obvious trends. These concerned the large scatter demonstrated by rotating bending tests and by fatigue data on hand forgings, with both groups responsible for some of the largest scatter values recorded (e.g. d < 0.5). It was also noted that several tests on axially loaded, edge-notched specimens demonstrated consistently lower scatter than normal. Purther investigation revealed that the specimens used in these tests had been manufactured with exceptional care from a controlled stock of material so as to minimize the effects of fatigue scatter on the ensuing tests (Refs. 19, 20, and 21).

The obvious trends just mentioned demonstrated the existence of some data within the collected mass of fatigue results that could be disqualified as untypical of the dispersion expected from aluminum airplane structures. It also suggested the advisability of a closer scrutiny of all the data, which was subsequently undertaken.

Factors Influencing Fatigue Scatter

The two-order-statistic estimator in conjunction with a weighting technique, which are both explained in Sec. IV, was used to examine several of the known variables within the fatigue performance data. results of the analyses have been tabulated in Table VI and plotted in Figs. 8 through 14, which reveal several interesting aspects of the fatigue performence of aluminum. It is apparent from Table VI that the itemized variables are not wholly independent, as any one test result may be included in several of the listed categories. Nevertheless, the comparisons made are justified and demonstrate that with few exceptions fatigue data come from a parent population having a Weibull shape parameter in the range 4 < a < 5.

The initial run consisted of all the gathered data, which contained data that had very high scatter (e.g. hand forgings, unnotched rotating bending, etc.) and other data with very low scatter from carefully controlled tests. The opposite trends of these data tended to be selfcanceling, and the resultant weighted average estimate of κ (i.e. R') was a fairly acceptable value. The next result summarized only that data suspected of being at some disagreement with the general trends, that is, the items just enumerated. These results were plotted in Fig. 8 and describe the greater scatter that was expected. The third result, represented in Table VI and plotted in Fig. 9, shows the effect of isolating only that data found to typify the fatigus scatter experienced by aircraft structural components. These data included results from:

- All the investigated aluminum alloys 1)
- All the notched configurations, ranging from the simple mono-2) lithic notched specimen to the full-scale structural component
- Both smially loaded and flexurally loaded tests
- 4)
- Both constant- and variable-amplitude tests. The fatigue performance range of 10^2 to 10^6 cycles

It is obvious that the criteria listed above cover a broad range of data, and the subsequent results and figures are presented to substantiate this conclusion. Before proceeding, however, it should be noted that with the rejection of specific data that had demonstrated untypically large scatter (e.g. notched rotating bending tests, results from hand forgings, low-amplitude/high-life fatigue data, compression-compression test results, and data on bonded joints, together with data showing untypically low scatter [e.g. fatigue tests on unnotched specimens and also one particular set of notched data that had been extremely carefully machined to specifically minimize scatter]), the weighted average estimate of κ is reduced from R' = 0.26 for all data to R' = 0.22 for the specified data.

Figure 10 compares the cumulative frequencies of the three aluminum alloys: 2024, 7075, and 7178. Only those data meeting the specified criteria (listed in the preceding paragraph) have been analyzed, and it can be seen that there are no obvious differences in the distributions of these materials. The 7178 curve shows some deviation over part of the range, but it should be noted that the sample size was comparatively simited. Figure 11 compares the differing specimen configurations of simple monolithic notched small structural simulators, such as lap joints, and the full-scale structures and structural components. Again no real differences were noted between the various geometries, and a comparison with the data in Fig. 10 showed that the cumulative frequency plots were similar for the differing variables of material and geometry. Figure 12 compares the results of constant-amplitude and variable-amplitude testing techniques, and it can be seen that variable-amplitude testing does show alightly lower scatter. It should be noted that the sample of variable-amplitude data contained considerably fswer groups than the constant-amplitude data, but this alone might not account for all the difference. A closer study of the variableamplitude data revealed that one set of results obtained from Ref. 22, showed behavior different from the observed trend. It had been noted during the course of this study that the ratio of time to second failure versus time to first failure was, on average, approximately 1.4 [i.e. $E(X_2/X_1) = 1.4$], but for these data it was noted that the initial three or four failures were all within that ratio and that the first and second failures were right on top of each other. An estimate of this sample of data gave a value of R' = 0.12, which was considerably below the rest of the variable-amplitude data, where R' = 0.19. However, because no obviously acceptable reason was available for the rejection of these data, they were retained in the variable-amplitude sample.

Figure 13 plots the simple monolithic unnotched data, bonded joints data, and low-amplitude/high-life fatigue performance data. It is obvious that these results are substantially different from those given by the qualified data, and they were consequently disqualified as being untypical of the variability expected from aluminum aircraft structures. Furthermore, it could be argued that laboratory-type unnotched specimens were sufficiently different from structural details containing a multitude of holes and discontinuities that their worth as a test specimen was doubtful. The bonded data came from some older reports, which

exhibited some inconsistencies in the bonding process and thus contained test results with extremely early failures and therefore large scatter. Finally, low-amplitude/high-cycle data reflect the effects of the endurance limit where the shallow slope of the S-N curve tends to exaggerate any differences in the test loading. The airglane structure is designed for more finite lifetimes, and the exaggerated scatter of the very-long-lived tests would be unrepresentative of this design parameter. The comments enumerated above add some further justification for neglecting these data from the estimation of the typical shape parameter.

Having observed the large scatter of the data from high-life testing, the remaining mass of data was examined to check for any trends showing increase in scatter with increase in cyclic lives. The range of data between 70 and 106 cycles of constant-amplitude loading was broken into five ranges that were considered of general interest to the designer, and estimates of the shape parameter were conducted for these ranges. Figure 14 shows these results and demonstrates that within the broad range of 70 to 106 cycles fatigue scatter does not increase with cyclic life. However, above and below this range scatter was noted to increase, which could be expected considering the flat tails at either end of the S-N curve.

These analyses of the mass of collected data have revealed several important facts regarding the fatigue scatter of aluminum alloys. They have shown that, with <u>certain specific restrictions</u>, fatigue scatter did not vary with:

- 1) The material of the aluminum alloy specimen
- 2) The geometry of the notched specimen
- 3) The cyclic life of the specimen
- 4) The fatigue test machine
- 5) The type of loading (whether constant or variable amplitude) Actually, a trend toward marginally lower scatter was observed from variable-amplitude data when compared with constant-amplitude data, but, because the variable-amplitude data contained considerably fewer samples, further work would be necessary to make any more of this slight trend.

It is realized that these results do not substantiate some published conclusions (Refs. 23 and 24) that were based on a limited amount of test data of which many were judged to be untypical of aluminum structures. It should be emphasized that conclusions made about population parameters must be generated from a background that is sufficiently large to reduce the problem of both systematic and sampling error, and it is believed that this current investigation has taken a major step toward this goal.

c. Comparison of Empirical and Theoretical Sampling Distributions

During the analysis of the data an observation had been made of
the great preponderance of samples of size two, three, four, and five
specimens. These individual groups were examined more closely to circumvent the problem of weighting information from groups of differing

sample size. Table VII presents the results of the three analyses conducted: (1) the MLE procedure for data that include high-time—outliers, (2) the ad hoc high-time—outlier censoring procedure, and (3) the two-ordered-failure estimator. The tabulated results demonstrate the improvements in the estimates of κ that were obtained by the censoring of data containing high-time outliers. The samples of size two could not be censored, for obvious reasons, and therefore do not alter, but the remaining groups all reflect lower scatter with rejection of the high-time outlier and follow a consistent trend regardless of the censoring method used.

Figures 15 through 18 show plots of the percentage frequency and cumulative frequency of R for samples of two to five specimens. These empirical distributions have been compared with the theoretical cumulative sampling distributions that were determined from Eq. (IV-13) by using the value of R' for the 1,298 groups of qualified data, that is, R' = 0.224. (See Table VII.) All four figures exhibit the same trends, a similarity of the empirical and theoretical curves, with the data showing slightly less conservatism than that predicted by theory, except at the higher percentiles where a crossover of the curves is observable.

To compensate for this latter behavior it was necessary to adopt some interval estimate of the shape parameter, and a 95% confidence level was assumed to provide as severe an interval as desirable. The qualified data were of such a considerable mass that the resultant deviation of the collective estimator was very small, being in the order of 0.006. As nothing further was known about the distribution of the estimate, the Tchebycheff inequality, which leads to the statement $P(\kappa < \mathcal{R}'_{\gamma}) > \gamma$, was used for establishing the desired upper bound, \mathcal{R}'_{γ} . This resulted in a value of £'0.95 = 0.25, and curves generated from this number have also been plotted in Figs. 15 through 18. These plotted curves help demonstrate the expected improvement in reliability to be gained by using the interval value of R', and it can be seen from the proximity of the theory curves of the weighted mean value and the interval value of R' that the added conservatism given by the interval estimate should not result in an excessive increase in the overall 'scatter factor."

Figures 19 through 24 are plots of the percentage frequency and cumulative frequency of $\tilde{\kappa}$ for specific sample sizes from the total mass of collected date. These have been included to facilitate comparisons between the total collected data and that finally qualified as typical of aluminum aircraft structures. A comparison of these graphs with Figs. 15 through 18 demonstrate the greater divergence between the empirical and theoretical curves for the total data. This is further accentuated by observing the much closer correlation of the sample mean values with the average mean value given in the plots of the qualified data in Figs. 15 through 18. These trends are further verification of the improvement (i.e. reduction) in systematic error that was obtained through rejection of specific data.

Table VIII has been included to substantiate the improvement gained by the editing of the total mass of collected data to exclude those considered to be untypical or unrepresentative of aluminum structural behavior. The results tabulated include the sample size, the number of groups, the estimated value N', the variance of the observed distribution of R; and then two theoretical variances, the first based on the individual estimate of κ and the second calculated from the overall weighted average estimate R' obtained from all the qualified fatigue performance data. The initial results presented are comparisons of the observed and theoretical values for samples of size two, three, four, and five obtained from an examination of all the collected data. It is obvious from these results that the observed variance was greater than that predicted by theory. The remaining results were obtained from only the data that were qualified as typifying current structural performance, and it can be seen that the observed variance has now reduced to almost the equivalent value as was obtained theoretically. A further comparison of the empirical variance with the theoretical variance obtained from the weighted average value of 2' also shows a good correlation for the qualified data but a rather poor agreement for the total collected data.

4. DETERMINATION OF SCATTER FACTORS

Table VII gives the results of the analyses conducted on fatigue performance data. The two methods used for compensating for the influence of high-time outliers within certain groups of data resulted in two slightly different setimates of κ , namely: R' = 0.2416 for the MLE method using all the data points and $\kappa' = 0.2244$ for the two-ordered failure estimating method. Naturally these two estimators are weighted differently; the deviation of the former was approximately 0.003, whereas the latter was approximately 0.006. Using these values, interval estimates of κ were established at the 95% confidence level through the Tchebycheff inequality, and the resultant values were found to be almost identical at: $\kappa'_{0.95} = 0.2575$ and $\kappa'_{0.95} = 0.2525$

As a consequence of this equality in the results it was decided to adopt the first-two-ordered-failures estimating procedure for the following reasons:

- a) Ease of computation (does not require iterative techniques)
- b) Handles the problem of the high-time outlier without resorting to heuristic techniques
- c) Is an order-statistic approach to the problem

Having established an upper bound for the Weibull shape parameter at $\widetilde{a}^{\prime}_{0.95} = 4.0$ (i.e. $\widetilde{c}^{\prime}_{0.95} = 0.25$) for all typical aluminum airplane structure, it is possible to study the effects of the variables that combine to produce the "scatter factor." In this report, scatter factor is defined as the ratio of the tested or calculated average or characteristic life versus the design or certifiable life. The scatter-factor variables proposed in this report are defined as:

- a) The sample size factor $S_{n_1^{\ell}}$, which regulates for the improvement in the estimates of the scale or location parameter that result from increasing the test input information from a single failed specimen to an infinite number of data points.
- b) The reliability factor S_K, which provides the relationship between some level of performance (e.g. mean or characteristic life) and the performance at the desired level of safety for a fleet of one.
- c) The fleet size factor $S_{N\overline{N}}$, which compensates for the decreasing reliability caused by varying the fleet exposure from a single to a multiplicity of units.

The proposed scatter factor is the product of these three variables:

Scatter Factor (S) =
$$S_{n_{\tilde{k}}}$$
 . $S_{\tilde{k}}$. $S_{N_{\tilde{k}}}$

The arguments for this approach have already been presented in Sec. II, and the analytical definition of this reliability plan is given in Sec. V.

Table IX has been presented to illustrate the relative influence of any one variable on the overall scatter factor. The characteristic life is the Weibull scale parameter β , which is estimated by using the MLE equations on the results of full-scale structural fatigue tests. The values presented for the variation of sample size (i.e. $S_{n_{\rm g}}$) include the factor for converting the point estimate of β to a one-sided lower bound estimate at the 95% confidence level. It is readily apparent from the table that only a small penalty is incurred by testing the minimum number of full-scale developmental tests. However, it is equally obvious that the reliability specification and fleet size are critical components on the final magnitude of the scatter factor and therefore require careful consideration when establishing a desired performance goal.

- 5. APPLICATION OF RELIABILITY ANALYSIS TO AIRPLANE STRUCTURES
- a. Example Problems

The proposed reliability analysis plan has been applied to a few structural details for which both full-scale laboratory test results and actual service performance data were available. The air-plane considered was a military, jet-engined tanker/transport-type aircraft of approximately 300,000-1b maximum gross weight.

The first example concerned a trailing-edge discontinuity detail on the wing lower surface. From full-scale structural test:

- e Time to detected crack = 3,697 spectra on starboard wing only
- Equivalent flight time per load spectrum application = 5 hours
- e Time to first detected crack = 18,500 hours

A retrofit package planned to extend the service life had been initiated and, as of January 1969, 268 simplanes of the same particular type had been inspected and modified. Low time for a crack out of this group of inspected airplanes = 2.720 hours.

A comparison of the current fatigue evaluation method and the proposed reliability analysis method is itemized below:

- 1) Arbitrary scatter factor of 4
 - e Test life = 18,500 hours
 - Safe life = 18,500/4 = 4,600 hours
- 2) Reliability analysis
 - Test life on starboard wing = 18,500 hours and the port wing
 > 18,500 hours
 - Test characteristic life = 22,000 hours

from
$$\hat{B} = \left[\frac{1}{n_f} \sum_{i=1}^{n_f} Y_i^{\alpha} + (n - n_f) Y_{(n_f)}^{\alpha} \right]^{1/\alpha}$$
 (V-2)

and from Table IX:

Test sample size = 1 failure $S_{nf} = 1.32$ Fleet size (268 airplanes) = 536 wings $S_N = 4.81$ Reliability of mean life of weakest $S_R = 1.102$ 75% reliability of weakest $S_R = 1.365$

- Mean life of weskest of fleet, therefore, = 22,000/7.0
- = 3,140 hours

 = 75% reliability of weakest of fleet, therefore, = 22,000/8.7

 = 2,530 hours

However, several other structural details were also inspected and modified during installation of the previously mentioned retrofit package, and these results—together with that just given in the example—are tabulated in Table XI. The expected performance given by the reliability analyses and based on test lives of the details or calculated performance based on a test result, all at the 95% confidence level, are also compared. The several differing versions of the reference tanker/transport airplane were examined and are also included in the table. It is immediately obvious that the proposed scatter factors vary widely on both sides of the current value of 4, depending on the size of the exposed fleet and, consequently, estimate safe lives that are different from those currently computed. It is also obvious that the fatigue improvement packages were installed at times that were based on scatter factors > 4.

A second example again concerns wing structure in which skin cracks were discovered at a critical skin/doubler detail From the full-scale structural test:

- Time to detected crack = 1,498 spectra où starbenad ring only
- Equivalent flight time per load spectrum application = 5 hours
- Time to first detected crack = 7,500 hours

Low-time failure in fleet = 655 hours

A comparison of the current fatigue evaluation method and the proposed reliability analysis method is itumized below:

- 1) Arbitrary scatter factor of 4
 - Test life = 7,500 hours
 - Safe life = 7,500/4 = 1,875 hours
- 2) Reliability analysis
 - Test life on starboard wing = 7,500 hours and the port wing
 > 7,500 hours
 - Test characteristic life = 8,920 hours ((from Eq. (V-2)))

and from Table IX:

Test sample size = 1 failure $S_{nf} = 1.32$ Fleet size (500 airplanes)= 1,000 wings $S_{N} = 5.63$ Reliability of mean life of weakest $S_{N} = 1.102$ 75% reliability of weakest $S_{N} = 1.365$

- Mean life of weakest in fleet, therefore, = 8,920/8.2
- = 1,100 hours 75% reliability of weakest of fleet, therefore, = 8,920/10.1 = 880 hours

It is readily apparent that the order-statistic application of reliability analysis forecasts a minimum service life that is recognizably less than the conventional approach. Most noteworthy is the closer approximation of actual service data by this proposed approach. An obvious hazard of the proposed reliability analysis plan is its total dependence on the test result, with its assumed equality of test and service environment. It is imperative, therefore, that as accurate and reliable an approximation to service conditions as is practical be considered in establishing the characteristic life of the structure. At this time, however, the actual correlation between service and prediction seems promising.

One further point regarding the preceding examples concerns the choice of degree of reliability of the weakest members. If it is extremely important that the weakest members be guarded against the likelihood of failure, some reliability interval other than median or mean should be considered. A 75% level of reliability was also assumed in the preceding examples for demonstrative reasons only and not as a suggested value for the reliability interval. It can be seen, however, that even this fairly low specification would have proved adequate for predicting the failure in the first example and approached the performance level of the weakest in the second example. It should be added that the second example, although a fatigue failure, had been aggravated by poor initial assembly, thus causing an extremely early failure.

b. Possible Design Penalty From Application of Reliability Analysis

Some additional work was completed to provide a measure of the penalty that might be incurred by the introduction of this proposed reliability analysis. Fatigue performance analyses were conducted at several fatigue critical locations on the jet-engined military tanker/transport aircraft referred to earlier in the discussion. A typical

5-hour mission profile was used in conjunction with gust and measurer data that had been reduced from SAC VHG data measured on the reference airplane at Castle and Walker Air Force Bases (Ref. 25). Figures 25, 26, and 27 describe the mission profile, gust data, and measurer data respectively. Reference locations were selected from each of the major components of the airframe and comprehensive fatigue damage enalyses conducted to determine their respective performances. These analyses were based on the Palmgren-Miner fatigue damage hypothesis together with stress versus cyclic life data obtained from fatigue tests on full-scale structural components. An example family of S-N curves is shown in Fig. 28. Figure 29 was plotted from the results of the computations and describes the gain in fatigue performance obtained by the reduction in the gross allowable design stress.

At this time weight estimates were conducted for all fatigue-critical primary structure on the reference airplane, and the increase in structural weight for a given reduction in gross allowable stress was determined. With this information and the stress increment versus life increment data given in Fig. 29, it was possible to study the effects of the reliability analysis on design weight and then, by reference to Fig. 30, to translate this into the effects on payload or range.

Figure 31 gives the relationship between reliability and weight increase for a structural component designed by fatigue considerations, whereas Fig. 32 shows a plot of the percent increase in atructural weight versus the level of reliability of the weakest airplanes in a fleet of 500 aircraft. The initial weight of the airplane reflects current design practice, which includes the scatter factor of 4 for fatiguecritical structure. The increase in weight results directly from the increase in the scatter factors as computed from Table IX. These values were normalized to the current factor of 4, and the resultant ratios represent the increased life factors required by the proposed reliability analysis. Any of the reference structural locations that were examined during this study and that did not meet these new criteria had their gross stress lowered sufficiently to meet them, and the increase in structural weight was subsequently computed. It should be realized that major structural airframe components may have quite different fatigue performance capability, as some components may be almost entirely designed by fatigue considerations, whereas other locations have to meet static requirements primarily, but also have built-in fatigue capacity. As a consequence of these design requirements all the reference components that were analyzed were not found to be equally penalizing, and the plotted curves showing weight increase with specified reliability (Fig. 32) reflect this aspect of aircraft structural design.

One other very important assumption made for this weight increase study needs further clarification. It was considered essential that in order to test the feasibility of the reliability analysis an upper bound condition was necessary to determine the maximum penalty that could be incurred by this proposed approach. Consequently, it was assumed that

the only way of maeting the new design goal was by lowering the gross-design stress for all structural components that were both fatigue oriented and related to the reference locations that had been affected by the new analysis. This is obviously a pessimistic assumption, as no allowance was made for the possibility of reaching the revised goal by a redesign or modification of the existing detail structure. Hevertheless, Fig. 32 demonstrates that, even for this upper bound condition, a weight penalty of 3.6% of the primary structural weight was sufficient to provide a median reliability on the weakest of a fleet of 600 airplanes, and as much as 95% reliability was obtained by a 7% increase in the weight of the primary structure.

The lower curve on Fig. 32 represents the maximum weight penalty that would be incurred if the designer were to specify reliability on the second failure in the fleet. This plotted result was based on the values presented in Table X, which tabulates scatter factors for the second failure of a fleet. It is immediately obvious from a comparison of the weight plots that if a criterion based on the second failure were acceptable, a much lower weight penalty would be incurred. For example, it can be seen that the weight increment that would provide median reliability of the weakest number in 600 airplanes would also result in an 80% level of reliability of the second weakest. Putting this another way, a design criterion based on the second failure of the fleet would require about two-thirds of the weight increment necessary for the same level of reliability of the first failure in the fleet.

The plots in Fig. 30 give the percent decrease in psyload and range respectively versus percent increase in structural weight. These plots were used to develop Figs. 33 and 34, which show the decrease in psyload or range varsus degree of reliability of the weakest simplanes in a fleet of 600. As in Fig. 32 the upper and lower curves represent the penalty incurred by specification of the first or second failures respectively and, as before, an effective lowering of the required additional weight is demonstrated. The maximum psyload condition used in this analysis amounts to approximately 27.5% of the gross weight of the reference airplane. It is obvious that the plotted results of psyload versus reliability are intrinsically dependent on this figure and that other simplanes of greater or lower psyload capability would be affected either less or considerably more than the reference airplane. However, although this argument is undoubtedly true, it should be remembered that the particular airplane was chosen because of the availability of specific data and without prior knowledge of the outcome.

It must be reemphasized that these studies are limited to aluminum structures only, as the reliability analysis can account for only this material at the present time. However, the large majority of the air-plane structure is composed of this material and consequently it is believed that the results presented are representative of the entire airplane and serve to demonstrate the feasibility of the proposed reliability plan.

To further illustrate the application of the reliability plan, it is assumed that:

- Airplane average life = 40,000 hours then, under present criteria, safe life = 40,000/4 = 10,000 hours
- scatter factor from reliability estimate obtained from Table IX:

- Mean life of weakest = 40,000/7.2 = 5,600 hours
- Ratio of life = 10,000/5,600 = 1.79

That is, the Weibull-distribution-based reliability criterion requires a 79% increase in life to compare with the currently specified value of 10,000 hours. From Fig. 29, a 79% life improvement requires a 15% reduction in stress, which translates into a 3.6% increase in structural weight, as shown in Fig. 32.

In other words a 3.6% increase in structural weight would be sufficient to provide enough reliability that the mean performance of the weakest of a fleet of 600 airplanes would equal or exceed 10,000 hours. Furthermore, this increase in structural weight translates into a 2.8% decrease in payload or a 3.0% decrease in range for the type of airplane under consideration. Most importantly, it should be reemphasized that the number of exposed details (i.e. fleet size) as well as the number of test details demonstrating the fatigue performance level are the significant elements of this reliability approach.

6. RELIABILITY ANALYSIS BASED ON THE LOG-NORMAL DISTRIBUTION

a. Results of Data Analyses

Historically the log-normal distribution has been accepted as a reasonable distribution function for fatigue life even at small probabilities of failure. Consequently, it is a very familiar tool within the aircraft industry and as such has been the basis of many past and present assessment techniques. Furthermore, a great deal is known about estimating and establishing confidence bounds for the two normal parameters, especially for uncensored samples. For these reasons it was decided that the log-normal model merited investigation as a possible basis for a reliability analysis.

The approach used parallels the work described in the preceding discussion on the Weibull distribution, except that the two-ordered-failure-estimation procedure was not extended to the log-normal model. This does not imply that the work accomplished with this distribution model was inferior to that performed with the Weibull model but simply that the timely application of order statistics was not possible for estimating the shape parameter of the parent population. As a result this was obtained by the HLE procedure (Ref. 26) after censoring of data that contained high-time outliers.

The results of the point estimates of the shape and scale parameters are given in Appendix II, and the estimates of the weighted average values of shape parameter are summarised in Table XII. These tabulated results demonstrate trends similar to those observed for the Weibull model, namely, an improvement in the magnitude of the answers with the censoring of the high-time outliers. This effect is illustrated in Figs. 35 through 38. These are plots of the parcentage frequency and cumulative frequency distributions or the unbiased shape parameter σ for the samples of size two to five specimens that do not contain high-time outliers. Cumulative frequency plots for data that have not been censored for high-time outliers are compared on these figures and can be observed to exhibit greater scatter.

Figures 39 through 42 are plots of the empirical and theoretical sampling distributions for the same groups of size two to five specimens. These theoretical curves have been generated from the weighted average value of all the qualified data, that is, $\theta=0.135$. (See Table XII.) An interval estimate of this point value was calculated from assumptions of normality and was found to be $\theta_{0.95}=0.14$. The normal assumption was justified, for it was known that the estimate followed a χ^{2-1} distribution, which reduced to normality because of the very large data sample. It is worth mentioning that as a result of the weighting techniques used in this analysis, the 1,121 groups of data used in estimating the above values of the shape parameter are theoretically the equivalent of a test sample containing in excess of 3,500 data points. Curves representing the 95% confidence upper bound value have been included in Figs. 39 through 42. These figures demonstrate that the empirical and theoretical values are similarly distributed but that the theoretical values are displaced toward slightly higher scatter except at the upper percentiles.

Figures 39 through 42 show that the sample averages were higher than the interval estimate given by all the qualified data, even though only 15% of the data was distributed to the right of the values predicted by theory. However, these data result in increasing the estimated weighted average value of the shape parameter, especially as the estimation procedure used for the log-normal model computes the variance rather than the shape parameter. It is believed that the direct estimation of the unbiased shape parameter rather than the traditional procedure of taking the square root of the unbiased variance would result in a slight lowering in the value of the average shape parameter and consequently an improvement in the proximity of the empirical and theoretical distribution plots. This expected trend can be demonstrated by referring to Figs. 43 and 44, which are the plots of the Weibull shape parameters obtained by the MLE procedure. A comparison of these graphs with Figs. 40 and 41 demonstrates similar behavior, except that the Weibull empirical and theoretical curves are in closer proximity than those for the log-normal case. This explanation does not preclude the additional possibility that part or all of the improved fit is inherent to the Weibull model itself.

In keeping with the procedures described earlier for the Weibull podel, scatter factors were computed based on the interval estimate $0_{0.95}^{\circ} = 0.14$. As before, factors were generated for the influence of sample size, degree of reliability, and fleet size factor, and are tabulated in Tables XIII and XIV to illustrate the relative importance of the three variables. These factors are noted to be of relatively equivalent weight, unlike the Weibull model in which only a small penalty can be attributed to the lack of an infinitely large test sample. It is also obvious that the factors are generally of a lower order than the equivalent Weibull values and that they do not increase as rapidly with expanded fleet sixes or higher reliability.

b. Example Problems

The examples worked out on pages 21, 22, and 23 may now be reavaluated using assumptions of log-normality.

The first example concerned a trailing-edge discontinuity detail. From full-scale structural test: Time to first crack = 18,500 hours and low-time failure in 268 inspected airplanes = 2,720 hours. From Table XIII:

Test sample size = 1 failure $S_n = 1.70$ Reliability of median life of weakest $S_R = 1.0$ Fleet size of 268 airplanes $S_{NR} = 2.50$

then median life of weakest of fleet = 18,500/4.25 = 4,350 hours and current method computes safe life = 18,500/4.0 = 4,600 hours

The second example concerned a critical skin/doubler detail. From full-scale structural test, time to crack = 7,500 hours and low-time failure in 500 airplanes = 655 hours. From Table XIII:

Test sample size = 1 failure $S_{\rm B}=1.70$ Reliability of median life of weakest $S_{\rm R}=1.00$ Fleet size of 500 airplanes $S_{\rm NR}=2.65$ then median life of weakest of fleet = 7,500/1.70 x 1.0 x 2.65 = 1,670 hours and current method computes safe life = 7,500/4.0 = 1,875 hours

It is again apparent that despite a change in the assumed distribution to the log-normal model, the results still demonstrate the lower order of reliability that can be expected by application of the arbitrary scatter factor of 4, that is, less than 50% reliability on the weakest members of a large fleet.

One additional item needs further discussion, namely, the technique used in establishing the mean life of the respective details. A comparison with the earlier examples on pages 21,22, and 23 shows that in the former case account was taken of the failed and unfailed starboard and port test wings, whereas in the log-normal case the wing was considered as one total unit. This was a necessity at this time, for although tools are available for obtaining point estimates from censored data of limited sample size

their bias and variance are not known and hence it is not currently possible to determine a suitable interval estimate. However, the test was considered as a complete sample and by adopting the same criterion for the fleet- that is, each sirplane has one complete wing--it was possible to work the problem.

SECTION IV

MATHEMATICAL RESULTS FOR SHAPE-PARAMETER ESTIMATION

The mathematical results necessary to obtain a numerical estimate of aluminum alloy structural fatigue "scatter" are listed and briefly described in this section. With reference to the schematic (Fig. 2) of the reliability analysis, this section corresponds to the second stage of the plan. Unlike the third, fourth, and fifth stages, this part of the analysis, once completed, does not have to be repeated for subsequent applications.

1. STATEMENT OF THE PROBLEM

From a large number of small samples of applicable fatigue data obtain a precise one-sided confidence interval estimate of the distribution shape parameter for both the Weibull and log-normal time-to-failure models.

2. GENERAL SOLUTION

It must first be assumed that the k selected samples of data come from populations with different scale parameters but equal shape parameters when applying either the Weibull or log-normal model. The error in this assumption may be evaluated at the conclusion of the exercise by comparing the theoretical sampling distributions of the shape-parameter estimator with the observed distributions of the data estimates.

Because of the above assumption the estimators of the shape parameter used must be invariant estimators, that is, independent of the scale-parameter values. Since the large number of estimates of the various data groups or samples can be averaged to obtain one comparatively accurate estimate, it is obviously advisable to work with unbiased estimators.

In addition to these reasons, invariant unbiased shape parameter estimators will be used so that the following important theorem, 2 stated without proof, can be applied to provide interval estimates.

Theorem: Let λ_i be an unbiased invariant estimate of the true parameter λ from the ith of k data groups. If the variance of λ_i is equal to Q_i λ^2 , then the estimate

$$\frac{\lambda}{\lambda} = \frac{\sum_{i=1}^{k} \lambda_{i/Q_{i}}}{\sum_{i=1}^{k} 1/Q_{i}}$$
(IV-1)

is an unbiased estimate of λ with variance

Refer to Mann (Ref. 17, p. 643) for a different usage of this theorem.

$$\operatorname{Var} (\hat{\lambda}^{\dagger}) = \frac{\lambda^{2}}{\sum_{i=1}^{k} 1/Q_{i}}$$
(IV-2)

Equation (IV-1) is being used to obtain point estimates of the shape parameters from k selected subsets. By combining Eqs. (IV-1) and (IV-2) and using the Tchebycheff inequality (since the distribution of $\overline{\lambda}^{i}$ is not generally known) we obtain precise bounds for λ given by

$$P \left(\frac{\hat{\lambda}_{i}}{1 + C_{\gamma}} \le \lambda \le \frac{\hat{\lambda}_{i}}{1 - C_{\gamma}} \right) \ge \gamma$$
 (IV-3)

for C ≤ 1 where

$$c_{\gamma} = \left[(1-\gamma) \sum_{i=1}^{k} (1/Q_i) \right]^{-\frac{1}{2}}$$
 (IV-4)

Equation (IV-3) will be used in conjunction with all shape-parameter "subestimates" to pinpoint an accurate, but still conservative, value of the shape parameters for use in the reliability assessment plan.

- 3. SHAPE-PARAMETER ESTIMATORS TO EVALUATE STRUCTURAL FATIGUE SCATTER Three methods for estimating fatigue scatter have been employed in conjunction with the Weibull model. These are:
- a) The two-order-statistic estimator in which only the two lowest failure times in each qualified group of data are used to estimate κ .
- b) The maximum-likelihood estimator with censoring in which all failure times in qualified complete samples are used except those high times judged, by the previously specified procedures, to be outliers
- c) The maximum-likelihood estimator without censoring in which all failure times in complete samples are used to estimate κ .

Estimators of the type corresponding to the categories in b and c were also employed to estimate o, the log-normal shape parameter. It probably would have been enlightening of living and probably a vseful two-order-statistic estimator for the log-normal model if time had permitted.

It is emphasized that in all cases the bias, variance, and sampling distributions of these invariant estimators were required and were calculated by means of existing theory, when possible, or by means of Monte-Carlo simulation adopted for this study.

4. WEIBULL TWO-ORDERED-STATISTIC ESTIMATOR

All statistical analyses in this project have been directed toward estimating the earliest failure times in a fleet and, accordingly, it is pertinent to consider estimating the scatter itself from only the earliest two failures in each of the selected groups of data. Since it has been demonstrated (Sec. III) that the Weibull estimates are most affected by relatively unimportant high-time outliers, it is especially relevant to estimate the Weibull shape a from the first and second time-to-failure order statistics. This approach should be nearly insensitive to the effects of high-time outliers that cannot be explained by the Weibull model. The final weighted two-failure estimate will be compared with the weighted likelihood estimate using all the data both with and without the arbitrary procedure for censoring outliers described in Sec. III.

As explained before, a best unbiased invariant estimator of κ is sought so that Eqs. (IV-1) and (IV-3) may be used to obtain a weighted average. Following is an outline of the derivations, developed by Mann (16), of:

- a) The estimator itself [Eq. (IV-12)]
- b) The sampling distribution of the estimator [Eq. (IV-13)]
- c) The variance of this sampling distribution [Eq. (IV-14)]

Let $X_{1,n}$ and $X_{2,n}$ be the first- and second-ordered observations respectively from a sample of n independent Weibull random variables, each with frequency function

$$f(x) = \frac{\alpha}{\beta} \left(\frac{x}{\beta}\right)^{\alpha - 1} \exp \left[-\left(\frac{x}{\beta}\right)^{\alpha}\right] \text{ for } x > 0$$
 (IV-5)

where α , $\beta > 0$ are the parameters of the distribution.

Given Eq. (IV-5), the joint density of the first- and second-order staristics can be derived and is given by

$$f(x_{1,n}, x_{2,n}) =$$

$$\frac{n!}{(n-2)!} \left(\frac{a}{\beta}\right)^{2} \left(x_{1,n} \cdot x_{2,n}\right)^{\alpha-1} \exp \left\{-\frac{1}{\beta} \left[x_{1,n}^{\alpha} + (n-1) x_{2,n}^{\alpha}\right]\right\}$$
 (IV-6)

where: $0 < X_{1,n} \le X_{2,n} < \infty$

The density of the scale invariant statistic $Z_n = X_{2,n}/X_{1,n}$ can be derived from Eq. (IV-6) as

$$g(z) = \frac{n(n-1) |\alpha| z^{\alpha-1}}{|1 + (n-1) z^{\alpha}|^2}$$
 for $z \ge 1$ (IV-7)

It follows that the distribution of Z_n is

$$G(z) = P(Z_n < z)$$

$$= n \int_{1}^{2^{\alpha}} \frac{(n-1) du}{\left[1 + (n-1) u\right]^{2}} = 1 - \frac{n}{1 + (n-1)z^{\alpha}}$$
 (IV-8)

Since Z_n has scale invariance, it follows that any estimator of $\kappa=1/\alpha$ that is a function of Z_n alone is also invariant. Mann (16) has derived the maximum-likelihood estimator of κ from the first two of n failures and found it to be expressible in the form

where the coefficient u_n depends only on n. This led Mann to consider all estimators of the same general form as in Eq. (IV-9), namely, the product of a constant depending on n and in Z_n . Among these estimators there is only one unbiased invariant estimator $\tilde{\kappa}$, and it may be expressed as

so that the coefficient b_n is given by

$$b_n = \frac{\kappa}{E(\ln 2)}$$

It should be noted now that there is no difference between this unbiased two-ordered statistic estimator k and the unbiased likelihood estimator k, which will be introduced later, provided that k is calculated at the second observed failure time. However, there will generally be a small numerical difference since the to-be-discussed coefficients \mathbf{B}_n are determined approximately by computer simulation, whereas the coefficients \mathbf{b}_n can be calculated exactly from the results that follow.

The expectation of
$$t_1 = \int_1^{\infty} t_1 z g(z) dz$$
 (IV-11)

After several intermediate steps (not shown here) the right side of Eq. (IV-II) can be integrated to obtain

$$E(tn Z_n) = n tn (\frac{n}{n-1}) \kappa$$

so that

$$b_n = \frac{1}{n \ln \left(\frac{n}{n-1}\right)}$$

Therefore, the desired best invariant unbiased estimator $\tilde{\kappa}$ of κ has been completely determined as

$$R = \frac{\ln Z_n}{n \ln \left(\frac{n}{n-1}\right)}$$
 (IV-12)

The distribution of k is calculated from Eqs. (IV-8) and (IV-12) as

P (
$$k < t$$
) = 1 - $\frac{n}{1 + (n-1)} \frac{nt}{(\frac{n}{n-1})^{k}}$ for $t > 0$ (IV-13)

Mann has also calculated the expectation of $\ln^2 Z$ and subsequently the variance of κ as

$$Var (\tilde{\kappa}) = b_n^2 \left[2 n Rt \left(\frac{n}{n-1} \right) - \frac{1}{b_n^2} \right] = \kappa^2$$
 (IV-14)

where RI (x) is Spence's integral with argument (x), which can be evaluated from the power series

Re (x) =
$$-\sum_{j=1}^{\infty} \frac{(1-x)^{j}}{j^{2}}$$
 for $x \ge 1$

Equations (IV-12) and (IV-14) have been used with the weighted average-type estimators in Eqs. (IV-1) and (IV-3) to determine κ . Equation (IV-13), the theoretical distribution of the subestimator $\hat{\kappa}_{i}$ has been compared with the observed distribution of the data group estimates in Figs. 15 through 18. The resulting close fit between theory and observation attests to small error in the initial assumption regarding the existence of a unique value of κ that controls the scatter of fatigue lives.

5. WEIBULL MAXIMUM-LIKELIHOOD ESTIMATOR

Prior to application of the two-ordered-statistic type of estimator to minimize the problem of high-fatigue-life outliers, an estimation procedure was sought that would best account for all fatigue life observations in each sample. The MLE was a suitable choice since, for general application, it provides either a best estimate, or nearly so, and for specific application to Weibull shape estimation it outperforms all investigated alternatives. (Refer to Ref. 18.)

On this basis, when high-life outliers do not occur, which has apparently been the case in tests on large multidetailed components, the MLE is recommended for pinpointing the shape-parameter value. However, since the vast majority of the data consists of small, monolithic specimens of the type that contains a minority of definite high outliers, the two-ordered-statistic estimator was relied on in this work to obtain the estimate of κ most relevant to the lower portion of the fatigue life distribution.

As discussed before, this two-ordered-statistic estimator is simply a special case of the MLE where all fatigue life observations in a sample have been ignored except for the two lowest. In view of this relationship and because the problem of high-time outliers may be coped with in any number of other ways (such as by looking at all observations except those judged to be outliers), it was considered worthwhile to discuss some MLE results obtained during this task and prior to application of the order-statistic approach.

a. Weibull MLE Equations

The derivation of the estimators given below for α , $\beta \geq 0$ was first given by Cohen (13) and, for completeness, is included in Appendix I.

$$\frac{\sum_{i=1}^{n_{f}} x_{i}^{1/\hat{k}} \ln x_{i} + \sum_{i=1}^{g} G_{i}^{1/\hat{k}} \ln G_{i}}{\sum_{i=1}^{n_{f}} x_{i}^{1/\hat{k}} + \sum_{i=1}^{g} G_{i}^{1/\hat{k}}} - \hat{k} = \frac{1}{n_{f}} \sum_{i=1}^{n_{f}} \ln x_{i}$$
 (IV-15)

$$\overset{\vee}{\beta} = \left[\frac{1}{n_f} \left(\sum_{i=1}^{n_f} x_i^{1/\hat{\kappa}} + \sum_{i=1}^{n_g} G_i^{1/\hat{\kappa}} \right) \right]^{\hat{\kappa}}$$
 (IV-16)

Equation (IV-15) is not explicit in $\hat{\kappa}$ and must be solved by an iterative procedure for each new data sampling. The correct value of $\hat{\kappa}$ may then be substituted into Eq. (IV-16) to obtain the MLE of the Weibull scale, termed 8. This estimate β is to be used only when κ is assumed to be unknown. For the case to be considered in the next section, that of known κ , the following equation is applicable:

$$\hat{\boldsymbol{\beta}} = \left[\frac{1}{n_f} \left(\sum_{i=1}^{n_f} x_i^{1/\kappa} + \sum_{i=1}^{n_g} G_i^{1/\kappa} \right) \right]^{\kappa}$$
 (IV-17)

b. Sampling Distribution of Weibull MLE $\hat{\kappa}$, $\hat{\beta}$, and $\hat{\beta}$ It is believed that, except for the case of $n_f = 2$ studied by Mann (16), the distributions of the MLE $\hat{\kappa}$ and $\hat{\beta}$ of Weibull distribution parameters have never been calculated. However, the distribution of $\hat{\beta}$ is known precisely for samples that are either complete or censored by failure time, and its formulation is included in Appendix I.

The key to the concist description of all three sampling distributions is to express the estimator within an invariant or parameter-free statistic and to find the distribution of that statistic.

For the previously solved case of $\hat{\beta}$ it is shown in Appendix I that the known distribution of the statistic

$$w = (\frac{\hat{\beta}}{\beta})^{1/\kappa}$$
 (IV-18)

is independent of true values of parameters α and β . Likewise, it is shown that the unknown marginal distributions of

$$U = \frac{\hat{\alpha}}{\alpha} = \frac{\kappa}{k} \tag{IV-19}$$

and of

$$V = (\frac{\beta}{\beta})^{1/\kappa}$$

$$(IV-20)$$

do not depend on a and B. A method is then outlined in Appendix I for finding these distributions approximately through Monte-Carlo computer simulation. The results of the work, where 2,000 independent random samples were generated per distribution, are presented in Tables III and IV and in Figs. 4 and 5. Notice the excellent agreement between the empirical and the exactly known distributions of U for samples of two observations.

Bias and Variance of the Estimator $\hat{k}=1/\hat{\alpha}$. The bias and variance of \hat{k} , in terms of k, have been evaluated for several complete sample sixes from the empirical distributions of 1/U. The results are given below in a form easily combined with Eqs. (IV-1) and (IV-3) to obtain an overall estimate of κ from all qualified complete samples:

Complete Sample Size n	Bias Factor B	Variance Pactor Q
2	1.73	0.71
3	1.37	0.35
4	1.25	0.22
5	1.187	0.164
10	1.088	0.073
20	1.047	0.033
•	1	0

where $E(B_n \overset{\wedge}{\kappa}) = \kappa$ and $Var(B_n \overset{\wedge}{\kappa}) = Q_n \kappa^2$.

The workable subestimate is then formed by multiplying the likelihood estimate & by the coefficient B to obtain

$$\hat{\mathbf{R}} = \mathbf{B}_{\mathbf{n}} \hat{\mathbf{K}}$$

an invariant unbiased estimate of K.

LOG-NORMAL MAXIMUM-LIKELIHOOD ESTIMATORS

Assume that the logarithm $X_{\underline{L}}$ of the life span is a random variable with a normal distribution, where μ , $\sigma > 0$ are the two parameters of the distribution. Cohen (26) has derived the maximum-likelihood estimaters $\hat{\mu}$ and $\hat{\sigma}$ of μ and σ for incomplete samples, as given by

$$\overline{X}_{L} = \hat{u} - \frac{1}{n_{f}} \sum_{i=1}^{n_{g}} h_{i}$$

$$s^{2} = \hat{\sigma}^{2} \left[1 - \frac{1}{n_{f}} \sum_{i=1}^{n_{g}} \epsilon_{i} h_{i} - \left(\frac{1}{n_{f}} \sum_{i=1}^{n_{g}} h_{i} \right)^{2} \right]$$
(IV-21)

where h_i is the estimated hazard function or failure rate at time Z_i of one of the ng test terminations for reasons other than failure. Thus,

$$h_i = h(\epsilon_i) = \frac{\phi(\epsilon_i)}{1 - \phi(\epsilon_i)}$$

$$\bullet$$
 $(\epsilon_i) = \int_{-\pi}^{\epsilon_i} \bullet (t) dt$

where:

$$\varepsilon_1 = \frac{G_1 - \hat{\mu}}{6}$$

$$\phi$$
 (t) = $\frac{1}{\sqrt{2\pi}}$ exp $\left[-\frac{t^2}{2}\right]$

and where $\overline{\mathbf{X}}_{i}$ and \mathbf{s}^{2} are the mean and variance of the log lives of \mathbf{n}_{f} specimens that failed; that is

$$\overline{X}_L = \sum_{i=1}^{n_f} \frac{X_{L_i}}{n_f}$$
 and $s^2 = \sum_{i=1}^{n_f} (X_{L_i} - \overline{X}_L)^2 / n_f$

Neither $\hat{\mu}$ nor $\hat{\sigma}$ is given explicitly by Eq. (IV-21) for $n_g \ge 1$, so $\hat{\sigma}$ must be solved by an iterative procedure. For complete samples $(n_g = 0)$, Eq. (IV-21) reduces to

$$\hat{\mu} = \overline{X}_{T}$$
 (IV-22)

and

$$\hat{\sigma}^2 = s^2 \qquad (IV-23)$$

The bias, variance, and sampling distributions of the estimator in Eq. (IV-23) are well known (for example, refer to Ref. 27) and are listed below:

a. Bias of $\hat{\sigma}^2$

$$E(\hat{\sigma}^2) = \frac{n-1}{n} \sigma^2$$

so that

$$E(\hat{\theta}^2) = \sigma^2$$

in which

$$\hat{\delta}^2 = \frac{n}{n-1} \hat{\sigma}^2 \tag{IV-24}$$

b) Sampling Distribution and Variance of θ^2 . The statistic (n-1) (θ^2/σ^2) is parameter-free and has χ^2 distribution with (n-1) degrees of freedom and, therefore, with variance 2(n-1), so that

$$\operatorname{Var} \left[(n-1) \quad (\frac{\frac{\delta}{2}}{\sigma^2}) \right] = 2 \quad (n-1)$$

therefore,

$$\text{Var} (\hat{\theta}^2) = \frac{2}{(n-1)} (\sigma^2)^2$$
 (IV-25)

For the case of small, incomplete samples, the bias and variance of the estimators in Fq. (IV-21) are not known, but additional computer simulation studies could be attempted to provide these values. At this time only the complete samples and the censored samples with more than 50 observed failure times are used to estimate σ .

The resultant 0.95 confidence interval value $\sigma=0.14$ was used in all log-normal applications that follow and, somewhat arbitrarily, for application of the Tchebycheff inequality to gage the effect of assuming no failure model.

SECTION V

INTERVAL ESTIMATION OF CERCIFIABLE LIFE FOR THE FLEET

All the estimation and probability theory corresponding to the last three steps of the analysis is discussed in this section. Referring again to Fig. 2, these steps are:

Step 3: Obtaining a most likely estimate of the distribution of fatigue lives.

Step 4: Hoving back to a high confidence bound estimate of the fatigue life distribution.

Step 5: Mapping the distribution of step 4 into an order statistical distribution from which a life may be certified for the safety of all or most of the exposed fleet.

To facilitate these steps, which must be repeated with each application of the plan, all relevant equations have been translated into simple relations from which scatter-factor values may be easily calculated. The total scatter factors are henceforth defined as the ratio of one of the best estimators of central life (either 3, 10^{11} , or 10^{11}) and the calculated safe life $Z_{\overline{p}}$.

1. STATEMENT OF THE PROBLEM

From one sample of structural fatigue data, use a selected time-to-failure model with known shape parameter to specify a valid procedure for estimating, to any desired confidence level, either (1) the distribution of the Mth-ordered failure time in a fleet of size N or (2) simply the distribution of an arbitrary (unordered) failure time. Choose one of these distributions at a desired fractile to certify a design life.

2. GENERAL METHOD OF SOLUTION

To obtain as much accuracy as possible or, more precisely, to obtain uniformly minimum (mean-squared) error, maximum-likelihood point estimators of the distribution scale parameters will be used. The sampling distributions of these (unbiased) estimators are, for the most part, known so that interval estimates of the scale parameters may be calculated exactly from the point estimates.

The known shape parameter and the scale-parameter interval estimate completely determine the confidence interval bound on the distribution of unordered times to failure. Since the shape parameter is assumed to be known, this bound has the same failure distribution (Weibull or log-normal) as the point estimate, except that it is scaled backward in time by a constant multiplying factor.

The fractiles of the order-statistic's distribution may then be calculated precisely by means of the well-known cumulative binomial formula. This completes the theoretical application. A fleet life can then be estimated that corresponds to administrative specifications.

BEST ESTIMATE OF FATIGUE-LIFE DISTRIBUTION

With the shape-parameter value assumed known, we depend on the full-scale fatigue test to obtain the most likely value of the parent population's central tendency or scale parameter. For this reason it is recognized that the occurrence of high-time outliers in this testing could lead to overly high safe-life estimates. Fortunately, as has been observed in the data, large, complex, multicomponent specimens are not characterized by outliers to anywhere near the extent that simple monolithic specimens are.

This will complete the job of obtaining the fatigue life distribution most representative of the data for the given two-parameter failure model.

a. Point Estimate of Weibull Characteristic Life As given in Sec. IV [Eq. (IV-17)], the MLE of β , with α = $1/\kappa$ known, is

$$\hat{\mathbf{g}} = \left[\frac{1}{n_f} \left(\sum_{i=1}^{n_f} \mathbf{Y}_i^{\alpha} + \sum_{i=1}^{n_g} \mathbf{G}_i^{\alpha} \right) \right]^{1/\alpha}$$
 (V-1)

This estimate is workable, in the sense that its important properties are known, only for those small samples that are complete of censored by failure time. Considering the case of single-stage centering at the n_f^{th} failure time only, Eq. (V-1) becomes

$$\hat{\mathbf{S}} = \hat{\mathbf{S}} = \left[\frac{1}{n_f} \left(\sum_{i=1}^{n_f} \mathbf{Y}_i^{\alpha} + (\mathbf{n} - \mathbf{n}_f) \mathbf{Y}_{(n_f)}^{\alpha} \right) \right]^{1/\alpha}$$
 (V-2)

Equation (V-2) gives an unbiased 3 uniformly minimum variance estimator for which the sampling distribution is known.

b. Point Estimate of Log-Normal Median Life

For small samples ($n_f \le 50$), only the case of uncensored samples will be considered here. The relevant MLE is simply the data log-average

$$\frac{1}{u} = \hat{u} = \frac{1}{u} = \sum_{i=1}^{n} \log Y_{i}$$
 (V-3)

This scale parameter estimator is free of bias and possesses minimum variance of expected loss (mean-squared error).

³Actually E $(\hat{\beta}) = \beta$ and E $(\hat{\beta}^{\alpha}) = \beta^{\alpha}$

- For this case of no assumed failure model, we will choose to estimate the average of logarithmic failure times n = log Y. This is consistent with the arbitrary use of o = 0.14 as the known value of the standard deviation of logarithms. The arbitrariness arises from the fact that this particular value was influenced by previous assumptions of log normality and here we are applying it as a "known" quantity in a distribution-free limit theorem.
- 4. LOWER BOUND INTERVAL ESTIMATE OF FATIGUE-LIFE DISTRIBUTION It is in this step that knowledge of the scatter-controlling shape parameter yields the greatest dividends. For one thing, the analysis is greatly simplified; but far more importantly, the lack of a sampling of many full-scale structural fatigue life observations becomes a small rather than an insurmountable problem. The sampling distributions of the Weibull B and log-normal D estimators are given below in terms of a probability statement of confidence level and in terms of a scatter factor $S_{\mbox{nf}}$, accounting for finite sample size alone. The same task is done with the data log-average estimator $\eta_{\mbox{n}}$ using distribution-free methods.
- a. Exact Lower Confidence Bounds for Weibull Scale Parameter Appendix I contains the proof of a theorem important for our applications; namely, that the statistic $2n_f$ W = $2n_f$ (β/β) α has the chi-squared distribution with $2n_f$ degrees of freedom. It is therefore possible to express an interval estimate of β as

$$\mathbf{\ddot{g}_{\gamma}} = \mathbf{\dot{g}} \left[\frac{1}{2n_f} \quad \mathbf{\chi}_{\gamma}^2 \quad (2n_f) \right]^{-1/\alpha}$$
 (V-4)

where χ_{γ}^2 $(2n_{\hat{f}})$ is the $\gamma\text{-fractile}$ of the chi-squared variate with $2n_{\hat{f}}$ degrees of freedom and where β_{γ} satisfies

$$P(\beta_{\gamma} \leq \beta) = \gamma$$

The scatter factor S can then be defined that shows the penalty paid to gain confidence γ from a finite sample size. This factor is expressed as

$$s_{n_f} = \frac{\hat{\beta}}{k_Y} = \left[\frac{1}{2}n_f x_Y^2 + (2n_f)\right]^{-1/\alpha}$$
 (V-5)

b. Exact Lower Confi once Bounds for Log-Normal Scale Parameter. One of the most widely used statistics is $\frac{\beta-\mu}{\sigma/\sqrt{n}}$, which, for the case of complete samples, has standard normal distribution. It is therefore possible to obtain an exact lower bound of μ as

$$\ddot{u}_{y} = \hat{u} + k_{y} \frac{\sigma}{\sqrt{n}}$$
 (V-6)

where the standard normal deviate k is a negative number when γ is greater than 0.5.

Equation (V-6) leads directly to the statement of confidence

$$P (\widecheck{\nu}_{V} \leq \nu) = \gamma$$
 (V-7)

since from properties of the normal distribution we can say

$$P \left(Y \ge \hat{V} + k_{Y} \sigma / \sqrt{n} \right) = \gamma$$
 (V-8)

Since μ_{γ} and μ are in terms of \underline{log} life, we define S_n as

$$S_n = 10^{(\mu - \mu_{\gamma})} = 10^{-k_{\gamma} \frac{\sigma}{\sqrt{n}}}$$
 (V-9)

c. Precise Confidence Bounds, No Distribution Assumed If absolutely nothing is known or assumed about the distribution of fatigue lives except the value of its (logarithmic) variance, one (weak) tool that may be applied to bound η is the distribution-free Tchebycheff inequality. If the variance of log lives is σ^2 , the variance of η is known to be σ^2/η , regardless of the distribution. We may then write, for any number, $\delta \ge 1$,

$$P(|\tilde{\eta} - \eta| \le \delta \frac{c}{\sqrt{n}}) \ge 1 \cdot \frac{1}{\delta^2} = \gamma$$
 (V-10)

This allows the construction of a lower bound, \tilde{n}_{ij} , given by

$$\tilde{\eta}_{\gamma} = \bar{\eta} - \frac{\sigma}{\sqrt{n (1-\gamma)}}$$
 (V-11)

which satisfies

$$P(\tilde{\eta}_{v} \leq \eta) \geq \gamma$$
 (V-12)

We can evaluate the scatter factor by means of Eq. (V-11) as

$$s_n = 10^{(\tilde{n} - \tilde{N}_Y)} = 10 \left(\frac{\sigma}{\sqrt{n(1 - \gamma)}} \right)$$
 (v-13)

FACTORS FOR LOWER BOUND ESTIMATE OF A CERTIFIABLE LIFE

At this stage, the final part of the analysis, all estimation work has been concluded. In all that follows, the lower bound interval estimate $F_{\gamma}(y)$ is treated mathematically as if it were the true fatigue-life distribution F(y). Of course, the resultant safe-life calculation is only an estimate at the same chosen level of confidence γ .

It is assumed here that the following specification, recommended in Sec. II, is made by customer and/or vendor management for a particular component.

With probability \bar{R} , the safe life that is being estimated at confidence level γ shall be exceeded by at least N-M+1 of the N exposed structural components.

The first task is to transform $\overline{F} = 1-\overline{R}$, the failure probability of the weakest of N identical components, into an equivalent value of F, the failure probability of any randomly selected component. This may be done precisely through the cumulative binomial formula, whose derivation appears in Ref. 28.

The probability of exactly M failures and the probability of at least M failures (equal to the failure probability of the "Mth weakest" member) are given, respectively, by

$$P(T = M) = {N \choose M} F^{M} (1-F)^{N-M}$$
 (V-14)

$$P(T \ge M) = \sum_{i=M}^{N} {N \choose i} F^{i} (1-F)^{N-i}$$
 (V-15)

A form of Eq. (V-15) that is easy to calculate for small values of M and large N is

$$P(T \ge M) = \overline{P}_{M;N} = \overline{F} = 1 - \sum_{i=0}^{M-1} {N \choose i} F^i (1-F)^{N-i}$$
 (V-16)

This equation, as mentioned before, was plotted for several values of M and M in Fig. 3.

Strictly speaking, Eq. (V-16) is not the cumulative binomial distribution as implied but simply one minus same. It can always be used to calculate the "general" reliability, associated with a random fleet member, that corresponds to the specified reliability for the Mth failure among N members for all integer values; thus,

However, since the design parameter advocated is usually associated with the first- or second-order statistic, attention may be restricted to the special cases:

(i) M = 1, $N \ge 1$ where Eq. (V-16) reduces to

$$\vec{F} = \vec{F}_{1:N} = 1 - (1 - F)^N$$
 (V-17)

or, in terms of reliabilities, to

$$\bar{R} = R^{N} \qquad (V-18)$$

(2) M = 2, $N \ge 2$ where Eq. (V-16) reduces to

$$\bar{F} = \bar{F}_{2:N} = 1 - (1-F)^N - NF(1-F)^{N-1}$$
 (V-19)

or, in terms of reliabilities, to

$$\bar{R} = NR^{N-1} \left[1 - R \left(\frac{N-1}{N} \right) \right]$$
 (V-20)

a. Estimate of Safe Life: Weibull Model

As shown previously, the lower bound interval estimate of reliability R as a function of component age y is given by

$$\ddot{R}$$
 (y) = 1- \ddot{F} (y) = exp $\left[-(y/\ddot{B})^{\alpha}\right]$ (V-21)

Assume now that the minimum acceptable value of R has been calculated, as a function of specified values of M, N, and \overline{R} , by means of Eq. (V-16). Then we need only solve for y in Eq. (V-21) to obtain the "inverse reliability function" and, therefore, the safe life

$$\ddot{Y}_{R} = \ddot{Y}(R) = \ddot{\beta} \left[\ln (1/R) \right]^{1/\alpha} \qquad (V-22)$$

The scatter factor accounting for both the fleet exposure and the specified fleet reliability \bar{R} is simply

$$S_{R} = \frac{\ddot{\beta}}{\ddot{Y}_{n}} = \left[\ln (1/R) \right]^{-1/\alpha} \tag{V-23}$$

For the case where the entire fleet (weakest member) is being protected, we have M = 1 and

$$R = \bar{R}^{1/N}$$

So that safe life and scatter factor are given, respectively, by

$$\tilde{Y}_{R} = \left[\frac{1}{N} \text{ in } (1/\bar{R})\right]^{1/\alpha} \tag{V-24}$$

and

$$S_{R} = \left[\frac{1}{N} \text{ in } (1/\overline{R})\right]^{-1/\alpha} \tag{V-25}$$

For this case, the safe life and the $\underline{\text{total}}$ scatter factor S can be written as

$$\ddot{Y}_{R} = \ddot{Z}_{R} - \beta \left[\frac{2n_{f}}{N} - \frac{\ln(1/R)}{\chi_{V}^{2}(2n_{f})} \right]^{1/\alpha}$$
 (V-26)

and

$$s = s_{n_f} \cdot s_R = \frac{\hat{\beta}}{\tilde{Y}_R} = \left[\frac{N}{2n_f} \frac{\chi_{\Upsilon}^2 (2n_f)}{tn (1/\bar{R})}\right]^{1/\alpha}$$
 (V-27)

b. Estimate of Safe Life: Log-Normal Model

The development for the case of the reliability being specified in terms of the time to first failure is no more difficult for this model than for the Weibull model. The resultant safe life and scatter factors are listed below:

$$Y_{R} = 10 \left[Y + k_{R}\sigma\right] = 10 \left[\hat{V} + \left(\frac{k_{Y}}{\sqrt{n}} + k_{R}\right)\sigma\right] \qquad (V-28)$$

$$s_R = \frac{10}{Y_R}^{V} = 10^{-k} R^{\sigma}$$
 (V-29)

$$s = s_n \cdot s_R = \frac{10^{\hat{\mu}}}{\tilde{Y}_R} = 10^{-\frac{k_{\Upsilon}}{\sqrt{n}} + k_R} \sigma$$
 (V-30)

uhere R = R

c. Estimate of Safe Life: No Model

We again make use of the generally applicable Tchebycheff limit theorem to establish the reliability function for this case as

$$R(y) \ge 1 - \frac{\sigma^2}{(n - \log y)^2}$$
, $\log y < n - \sigma$ (V-31)

and for known o.

The safe-life and scatter-factor equations can then be derived as

$$\tilde{Y}_{R} = 10^{\left(\tilde{\eta} - \frac{\sigma}{\sqrt{1 - \tilde{p}^{1/1}}}\right)} \qquad (V-32)$$

or

$$\tilde{Y}_{R} = 10 \left[\tilde{\eta} - \left(\frac{1}{\sqrt{n (1-\gamma)}} + \frac{1}{\sqrt{1-\tilde{R}} 1/N} \right) \sigma \right]$$
(V-33)

and

$$S_{R} = \frac{10^{n}}{\tilde{Y}_{R}} = 10 \left[\sqrt{1 - \tilde{R}^{1}} / N \right]$$
 (V-34)

and, therefore, the total scatter factor is

$$S = S_n \cdot S_R = \frac{10^{\frac{1}{\eta}}}{\frac{v}{\eta}} = 10^{-\sigma} \left[\frac{1}{\sqrt{n \cdot (1-v)}} + \frac{1}{\sqrt{1-R^{1/N}}} \right]$$
 (V-35)

To facilitate numerical comparisons and safe-life computations, scatter factors corresponding to various values of all relevant parameters were computed and presented in Tables IX, X, XIII, XIV, and XV and in Fig. 45 through 50. In the tabulations it was arbitrarily decided to subdivide $S_{\widetilde{R}}$ into two factors, $S_{\widetilde{R}}$ and $S_{N_{\widetilde{R}}}$, such that for fixed M,

This was done to enable a comparison of the factor $S_{\widetilde{R}}$ required for reliability in just a one-member fleet and of the factor $S_{N_{\widetilde{R}}}$ required to account for the size N of the exposed fleet. The factor $S_{N_{\widetilde{R}}}$, as can be inferred from the double subscripts, depends on \widetilde{R} as well as on N. This condition arises because the order statistic's distribution is usually of a different form than the parent distribution,

so that one simple factor (scalar translation) cannot be used to compute all fractiles of the order statistic's distribution. One exception to this is the Weibull model for M = 1, where the distribution of times to first failure is also Weibull with the same shape as the parent. In this case we take the liberty of changing the notation $S_{N\overline{R}}$ to S_{N} to symbolize the lack of dependence of S_{N} upon \overline{R} .

The parametric study of these scatter factors brought out several expected trends. The log-normal model, with low failure rates or mortality at old age, predicts more chance for a long-lived test specimen and, therefore, higher values of $S_{\rm nf}$. The Weibull model, with monotonically and rapidly increasing failure rate, leads to scatter factors $S_{\rm NR}^-$ and $S_{\rm R}^-$ higher than those of the log-normal model, especially when the fleet is large or the specified reliability is high. Therefore, for the typically large (N>100) fleets of aircraft in operation, the Weibull model would lead to a higher total scatter factor S and a lower safe-life estimate than the log-normal would for a given specification.

SECTION VI

CONCLUSIONS AND RECOMMENDATIONS

1. CONCLUSIONS

A study of the available options for formulating a reliability plan based on the collected aluminum fatigue test data has induced the following conclusions:

- a) The most feasible method of using the Weibull, or log-normal, timeto-failure model as a basis for aircraft reliability assessment is to first calculate and fix shape-parameter values from a large mass of applicable fatigue data and then to base all subsequent analytical work on these "known" values.
- b) Considering that the applicable fatigue performance data comprised samples from:
 - all the investigated aluminum alloys, which contained both the major 2000- and 7000-series alloys;
 - all the notched configurations, including simple monolithic notched, the less simple structural simulators such as laboratory-type lap joints, butt joints, etc., and the fullscale structural components and structures;
 - axially loaded and flexurally loaded test programs;
 - constant-amplitude and variable-amplitude testing procedures;
 and
 - a fatigue-life range between 10^2 and 10^6 cycles, it was demonstrated that the estimated shape parameter was not influenced by:
 - i) material alloy type
 - 2) specimen geometry
 - 3) fatigue test macnine
 - 4) test loading procedure
 - 5) cyclic life
- c) Considering the very general conditions listed in conclusion b, it is believed that for most aluminum structural applications a reasonable value of the Weibull shape parameter is $\alpha = 4.0$ and for the log-normal case $\sigma = 0.14$.
- d) Fatigue scatter is greater for the following:
 - 1) rotating beam tests
 - 2) hand forgings
 - 3) compression testing
 - 4) Adhesively bonded joints
 - 5) low-amplitude/high-life testing
- e) Fatigue scatter is lower for the following:
 - 1) unnotched specimens
 - 2) ultracarefully manufactured test specimens
- f) Currently the two-ordered-statistic estimator \tilde{k} is the preferred estimator for the task of determining the Weibull shape parameter α from fatigue data, because:
 - is simple to calculate, as no iterative-type solutions are necessary;

- 2) the idea of emphasizing the lowest failure times in each data group to calculate fatigue scatter is consistent with the concept of specifying safe life as a fractile of the distribution of the lowest failure time in the fleet;
- 3) an estimation procedure that considers only the lowest two failure times must be nearly insensitive to the occurrence of hightime outliers that are not predicted by the failure time model; and
- 4) it was demonstrated that a fairly close agreement exists between the observed and theoretical sampling distributions of \tilde{k} , which lends credence to the belief that the fatigue performance of the weaker members of a sample or a fleet may be adequately described by the Weibull model.
- g) In the majority of cases, the use of the Weibull distribution model will lead to a lower estimate of safe life than that determined from the log-nor ' model.
- h) The Weibull distribution is . .acterized by a failure rate that increases monotonically and rapidly; consequently, the calculated Weibull scatter factors are largely dependent on specified (high) reliability and fleet exposure.
- i) The log-normal distribution, by reason of a failure rate that eventually decreases to zero, predicts more chance for possible high-time test failures than does the Weibull model. The calculated log-normal scatter factors reflect this and demonstrate greater dependence on fatigue test sample size than the corresponding Weibull values.
- j) The results from a reliability analysis based on either of the considered distribution models relative to the current approach to safe-life estimation (i.e. the arbitrary scatter factor of 4) shows that the latter approach may result in a very low degree of reliability of the weakest members of the fleet, and this is emphasized by the large size of some of the current operational flee's.
- k) The initial results of the reliability analysis demonstrate some promise of correlation between service and predicted fatigue performance.
- 1) The application of the proposed analysis could result in an improvement in fatigue reliability at the cost of some increase in structural weight, with subsequent loss in payload or range.

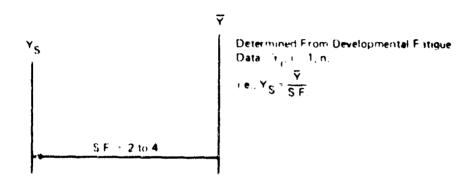
Having demonstrated the applicability of the reliability plans, the following recommendations can be made.

- 2. RECOMMENDATIONS
- a) The analysis should be extended to cover some other common sircraft materials, such as titanium and high-strength steel.
- b) The Monte-Carlo studies should be continued to complete the listing of bias and variance values for shape-parameter estimates from censored samples of small size for inclusion into the computer program to provide the capability of assimilating these data into the overall weighted estimate.
- c) Other distribution functions should be considered, especially those of a fairly general nature but not necessarily as indefinite as the Tchebycheff limit theorem or other distribution-free assumptions.

It is expected that the collected fatigue data could be used as a guideline toward selection of representative models.

- d) The possibility of devising and applying a two-ordered-statistic estimator for the shape parameters of the log-normal and other time-to-failure models should be investigated.
- e) The results of this study should be incorporated into previously explored failure models that combine the chance static and fatigue modes of failure.

CURRENT APPROACH SCATTER FACTOR METHOD

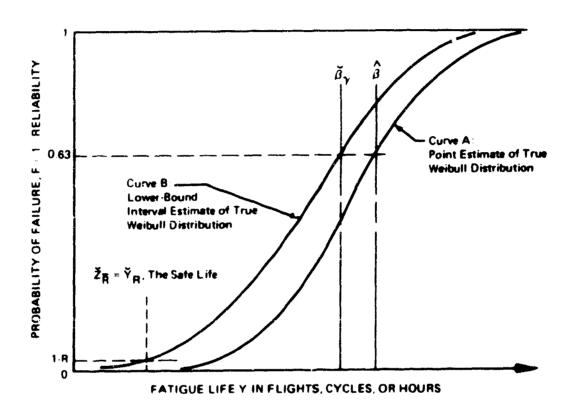


NOTE . The design life is taken to be Y_S , the inference seems to be that $P(Y \ge Y_S) \ \ is acceptable although undefined.$

Figure 1 Schematic Representation of Current Reliability Plan

PROCEDURE

- 1. Assume fatigue life is a random variable with a two-parameter Weibull distribution.
- 2 Estimate the shape parameter of from all applicable data and regard it as fixed in all that follows.
- 3. Estimate the scale parameter β from full-scale fatigue test(s), thereby defining Curve A.
- 4. Using the small full-scale test sample only, obtain a lower interval estimate $\tilde{\beta}_{\gamma\gamma}$ of β , thereby defining Curve B at the confidence level γ .
- Specify or compute a desired reliability R of an arbitrary fleet member. Use Curve B to obtain the corresponding certifiable life Y_R.



Specification of Desired Reliability

The value of R, the minimum allowable reliability of a randomly chosen fleet member, may be arbitrarily specification of the reliability \overline{R} of the Mth weekest of N fleet members.

Figure 2. Outline and Schematic Representation of Proposed Reliability Plan

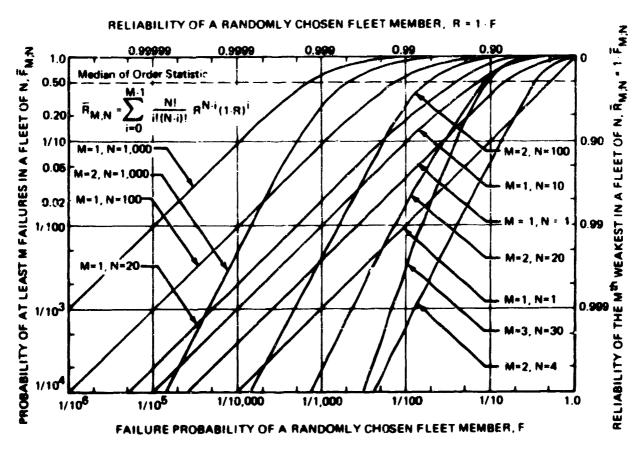


Figure 3. Distribution of Several Order Statistics

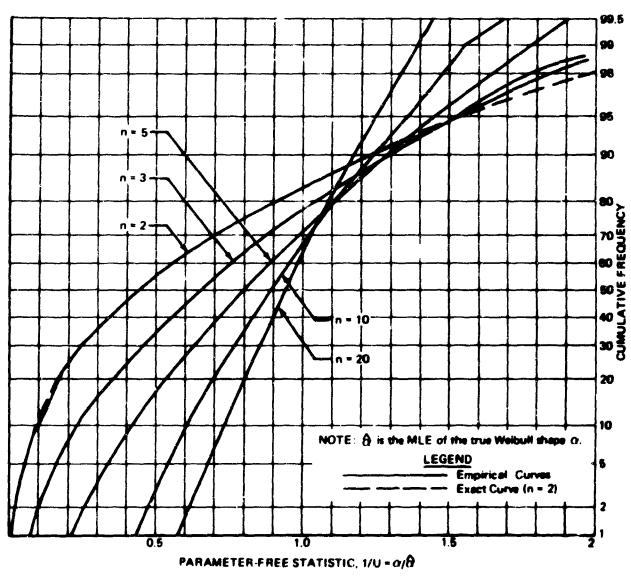


Figure 4. Empirical Distribution of the MLE of the Weibull Shape Parameter α for Complete Samples

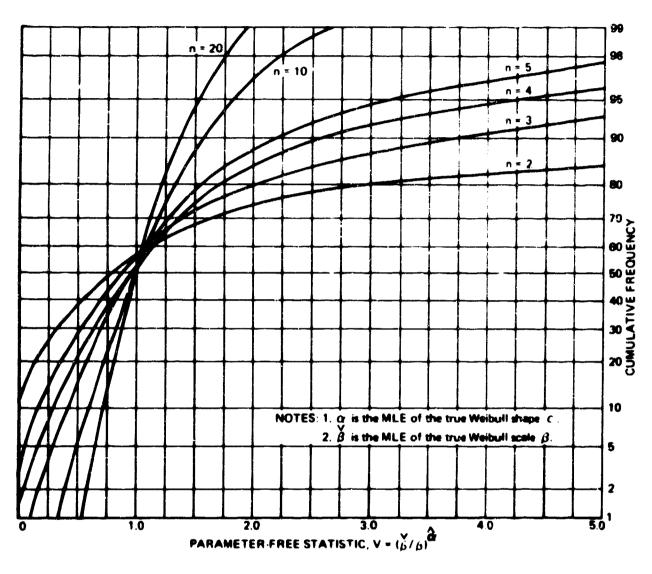


Figure 5. Empirical Distribution of the MLE of the Weibull Scale Parameter β for Complete Samples of Size n=m=2,3,4,5,10, and 20 (Weibull Shape Assumed To Be Unknown)

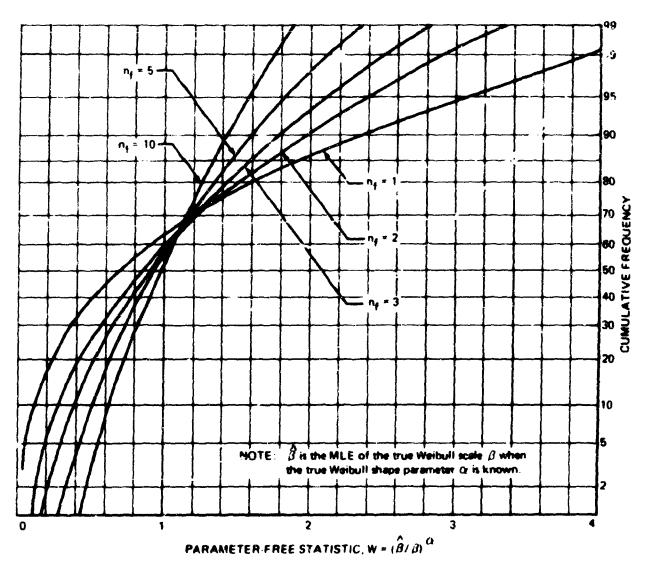


Figure 6. Theoretical Distribution of the MLE of the Weibull Scale
Parameter β for Complete Samples (Weibull Shape Assumed
To Be Known)

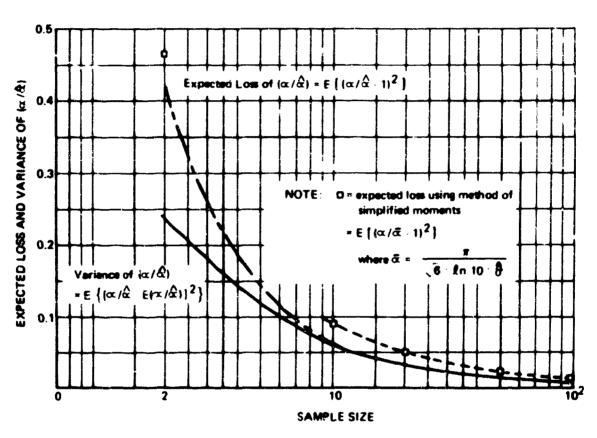


Figure 7. A Measure of Sumpling Error of the MLE of the Weibull Shape From Complete Samples

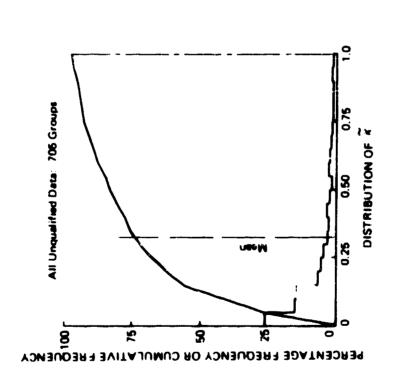


Figure 8. Distribution of Observed Estimates of the Weibull Shape Parameter for All Unqualified Deta

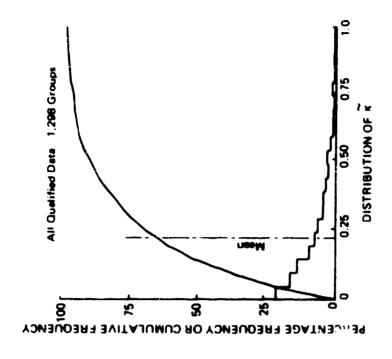


Figure 9. Distribution of Otserved Estimates of the Weibull Shape Parameter for All Qualified Data

ALUMINUM FATIGUE TEST DATA

(Limited to simple notiched, joints, and structures, excluding low-emplitude, high-cycle data)

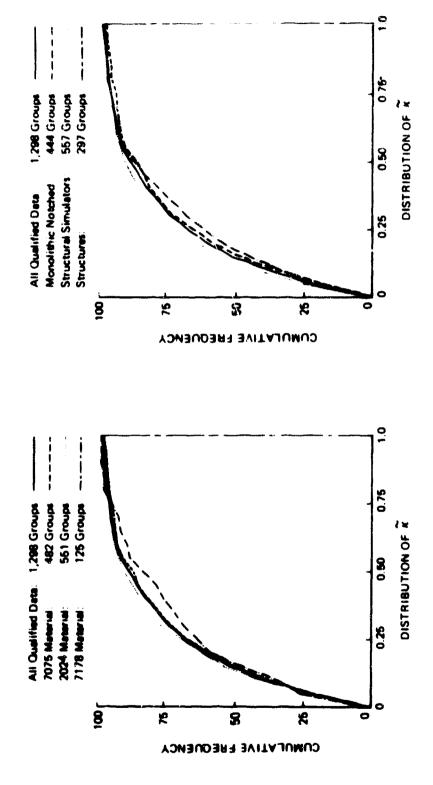


Figure 10. Comparison of the Distribution of Observed Estimates of the Weibull Shape Parameter for Several Alloys

Figure 11. Comparison of the Distribution of Observed Estimates of the Weibull Shape Parameter for Several Specimen Types

ALUMINUM FATIGUE TEST DATA

(Sample categories of rejected data)

(Limited to simple notched, joints, and structures, excluding low-amplitude, high cycle data)

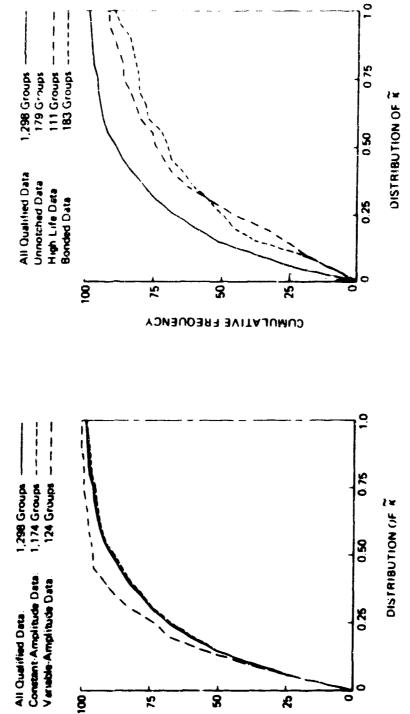


Figure 12. Comparison of the Distribution of Observed Estimates of the Weibull Shape Parameter for Different Types of Loading

Figure 13. Comparison of the Distribution of Observed Estimates of the Weibull Shape Parameter for Various Unacceptable Data

COMULATIVE FREQUENCY

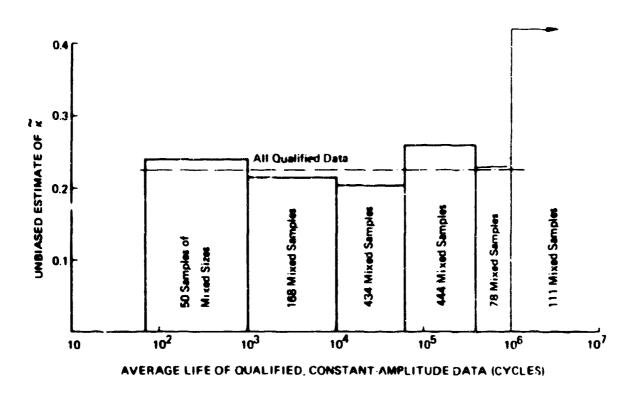


Figure 14. Observed Variation of Fatigue Scatter With Cyclic Life for 1,174 Constant-Amplitude Samples of Mixed Sizes

ALUMINUM FATIGUE TEST DATA (Limited to simple notched, joints, and structures, axcluding low-emplitude; high-cycle data)

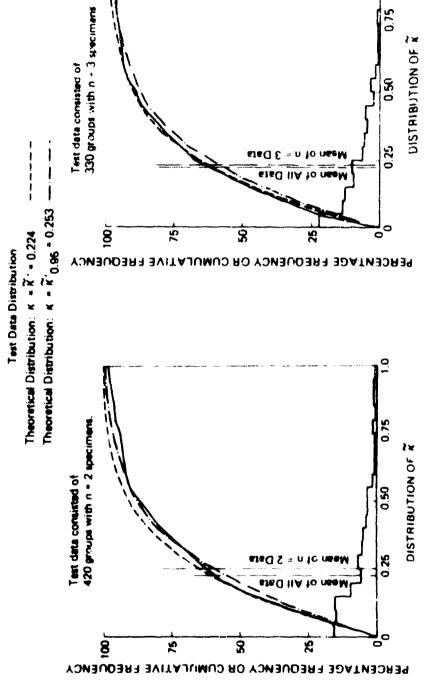


Figure 15. Comparison of the Thocretical and Observed
Distributions of Estimates of the Weibull
Shape Farameter for Unly Qualitied Data
of Sample Size = 2

Figure 16. Comparison of the Theoretical and Observed
Distributions of Estimates of the Weibull
Shape Parameter, Using First Two Ordered
Failures of Only Qualified Data of Sample Size 3

ALUMINUM FATIGUE TEJT DATA (Limitad to simple notched, joints, and structures, excluding low amplibude high cycle data)



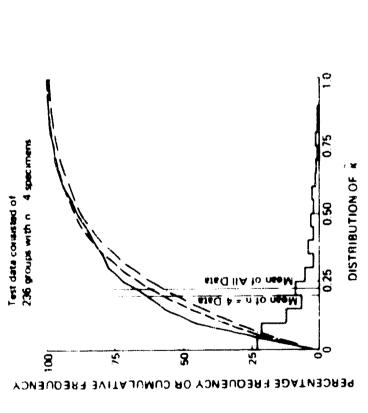


Figure 17. Comparison of the Theoretical and Observed Distributions of Estimates of the Weibull Shape Parameter, Using First Two-Ordered Failures of Only Qualified Data of Sample Size = 4

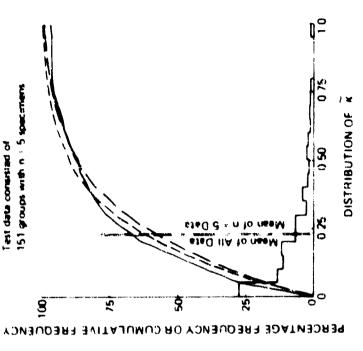
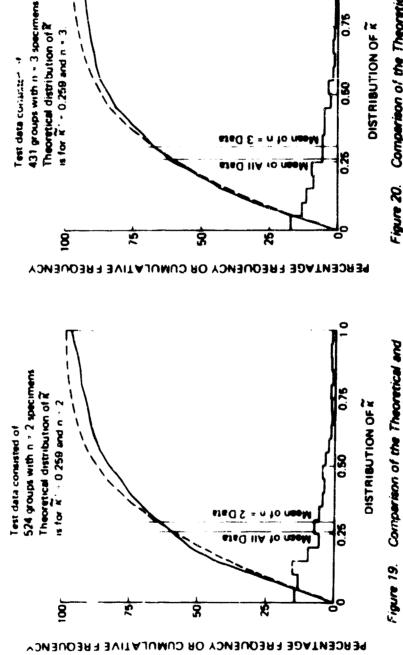


Figure 18. Comparison of the Theoretical and Observed Distributions of Estimates of the Weibull Shape Parameter. Using First Two-Ordered Failures of Only Qualified Data of Sample Size = 5

ALUMINUM FATIGUE TEST DATA TOTAL OF EXAMINED DATA

Theoretical Distribution -----Test Data Distribution



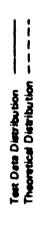
of the Weibull Shape Parameter, Using Observed Distributions of Estimetes Comparison of the Theoretical and Collected Date of Sample Size = 3 First Two-Ordered Failures of All Figure 20.

All Collected Date of Semple Size = 2

Observed Distributions of Estimetes of the Weibull Shape Parameter for

Figure 19.

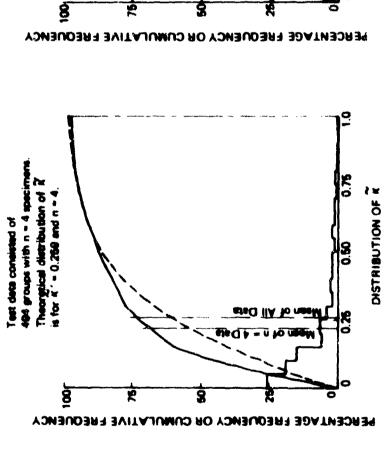
ALUMINUM FATIGUE TEST DATA: TOTAL OF EXAMINED DATA



196 groups with n = 5 specimens

Test deta consisted of

Theorygical distribution of \vec{K} is for $\vec{K} = 0.260$ and n = 5.



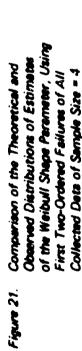


Figure 22. Comparison of the Theoretical and Observed Distributions of Estimates of the Weibull Shape Parameter, Using First Two-Cyderad Failures of All Collected Lists of Semple Size = 5

0.75

Test Data Distribution

The pretical Distribution

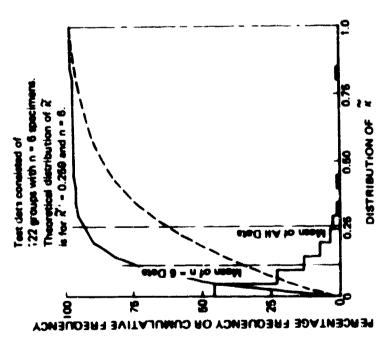


Figure 23. Comparison of the Theoretical and Observed Distributions of Estimetes of the Weibull Shape Perameter, Using First Two-Ordered Failures of All Collected Date of Semple Size = 6

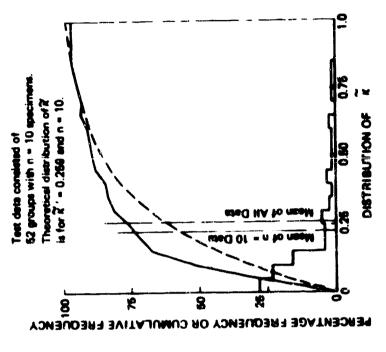
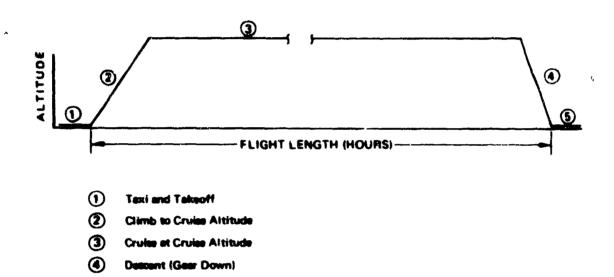


Figure 24. Comparison of the Theoretical and Observed Distributions of Estimates of the Weibuil Ships Perameter, Using First Two - Onland Failures of All Collected Data of Sample Size = 10



Landing and Taxi in

Figure 25 Typical Flight Profile for a Military Jet Tanker/Transport Airplane

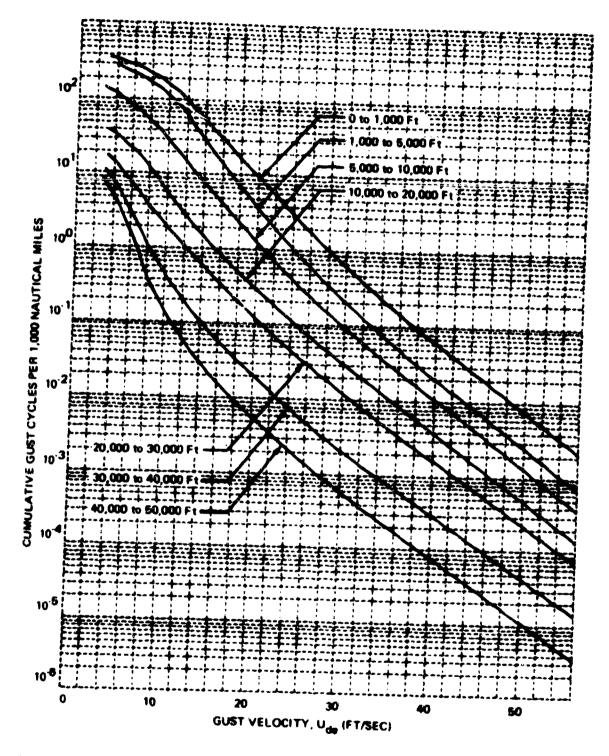


Figure 26. Gust Spectrum From SAC VGH Data on Military Jet Tanker/Transport Airplane

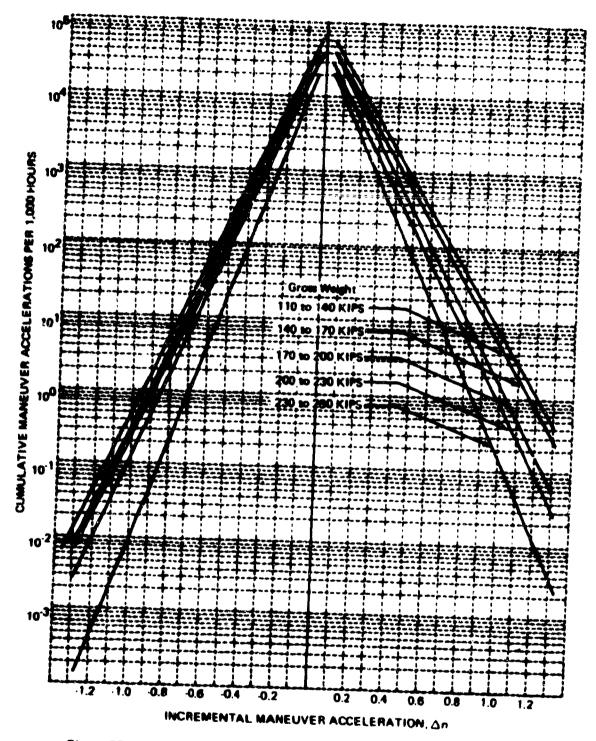


Figure 27. Manauver Spectrum From SAC VGH Data on Military Jet Tanker/Transport Airplane

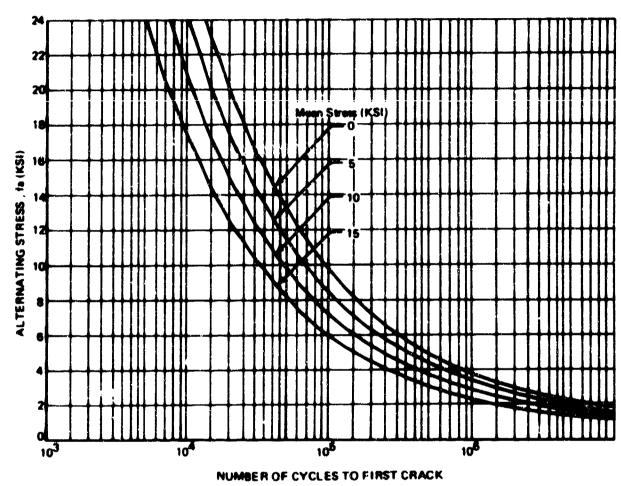


Figure 28. Typical Family of S-N Diagrams for a Structural Component on a Military Jet Tanker/Transport Airplane

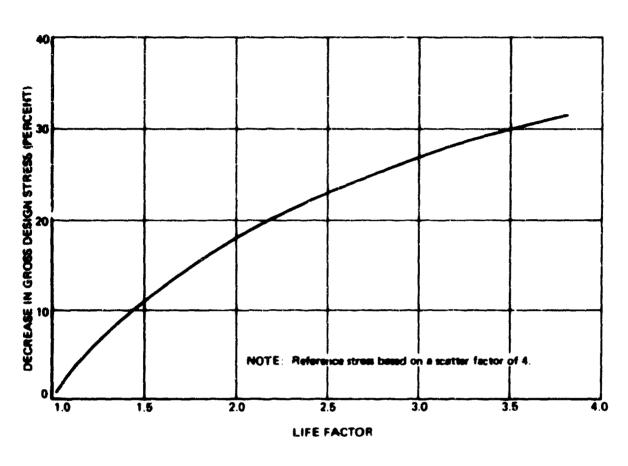


Figure 29. Relationship of Fatigue Life With Stress for the Fatigue-Critical Aluminum Structure of the Reference Military Tanker/Transport Airplane

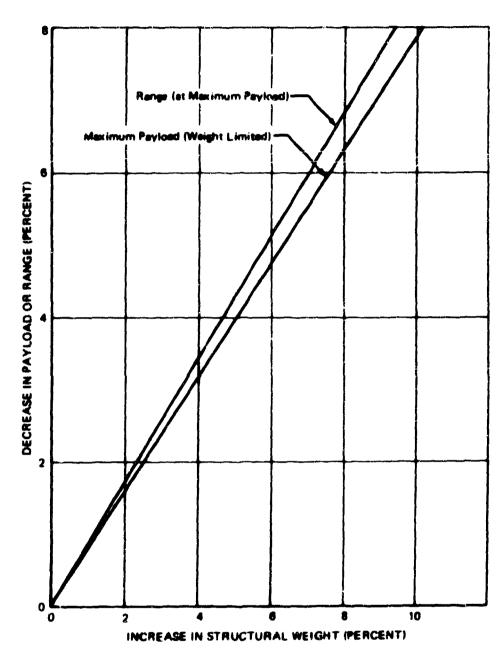


Figure 30. Relationship of Primary Structural Weight With Psyload and Range of the Reference Military Tanker/Transport Airplane

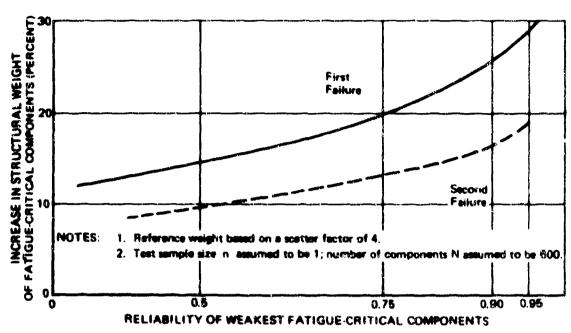


Figure 31. Relationship of Structural Weight of Fatigue-Critical Component With Degree of Reliability of Weekest Components

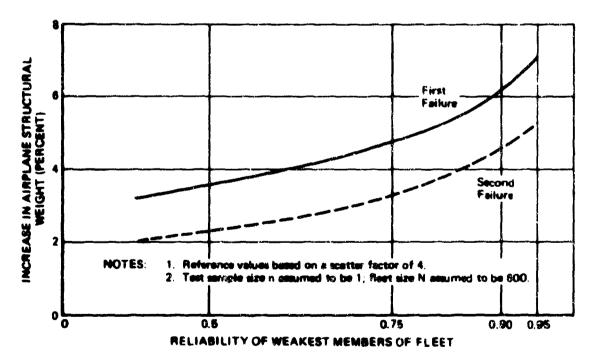


Figure 32. Relationship of Primary Structural Weight With Degree of Peliability of Weekest Members in Fleet, Military Tenker/Transport Airplane

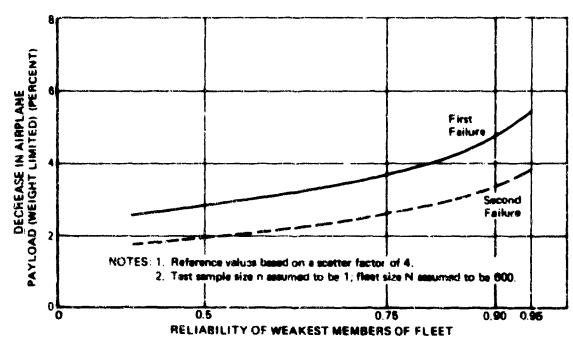


Figure 33. Relationship of Airplane Payload With Degree of Reliability of Weekest Members in Fleet, Military Tanker/Transport Airplane

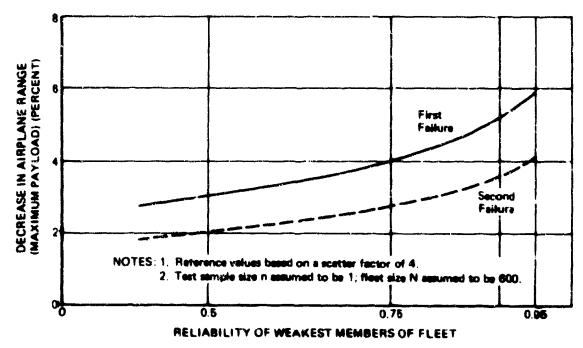


Figure 34. Relationship of Airplane Range With Degree of Reliability of Weekest Memeber in Fleet, Military Tanker/Transport Airplane

ALUMANNA FATIGUE TEST DATA (Liminad to simple notched, joints, and southards, excluding fow emphands, high cycle datas

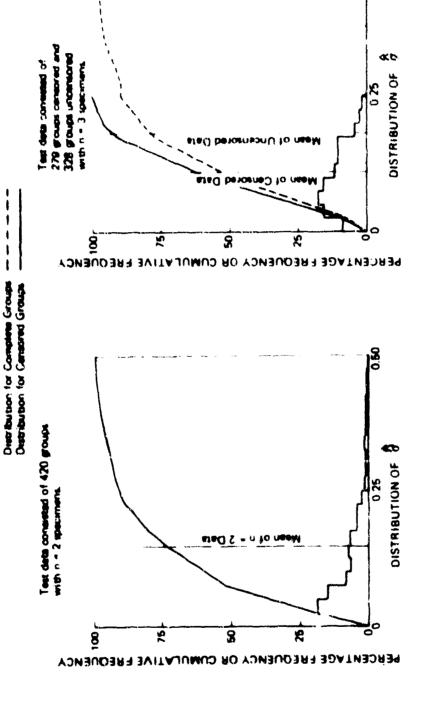


Figure 35. Distribution of the Observed Estimates of the Log-Normal Shape Parameter for All Qualified Date of Sample Size + 2

Figure 36. Comparison of the Distributions of Observed Estimates of the Log-Normal Snape Parameter Obtained From Uncersored and Censored Data (All Qualified Data of Sample Size # 3)

38

ALUMINUM FATIGUE TEST DATA

(Limited to simple notched, joints, and structures, excluding low amplitude, high cycle data)

Distribution for Complete Groups ———— Distribution for Censored Groups

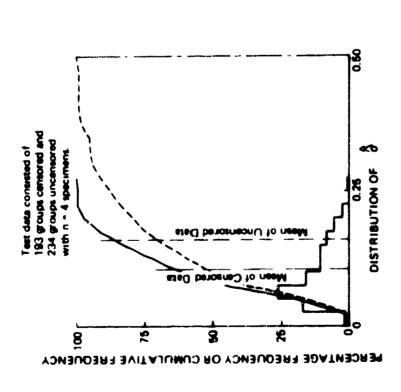


Figure 37. Comparison of the Distributions of Observed
Estimates of the Log-Normal Shape Perameter
Obtained From Uncanabred and Censored Deta
(All Qualified Data of Sample Size = 4)

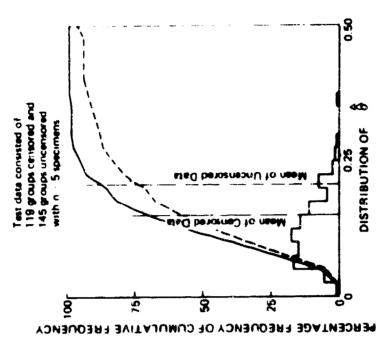


Figure 38. Comparison of the Distributions of Observed
Estimates of the Log-Normal Shape Parameter
Obtained From Uncereored and Censored Data
(All Qualified Deta of Sample Size = 5)

ALUMINUM FATIGUE TEST DATA (Limited to simple notiched, joints, and structures, excluding low-emptimide, high-cycle data)

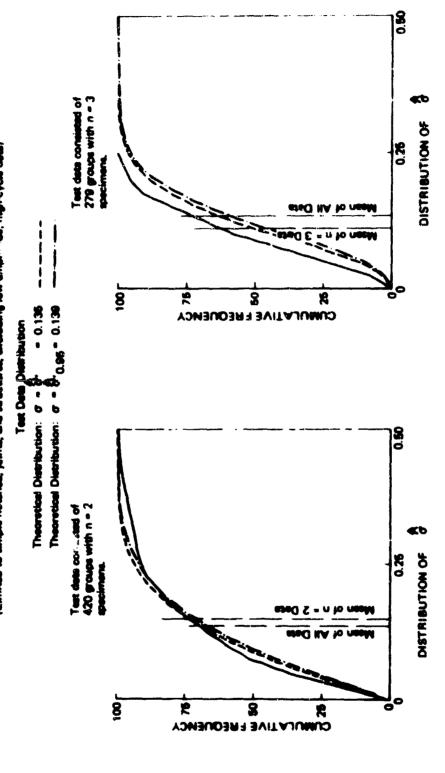
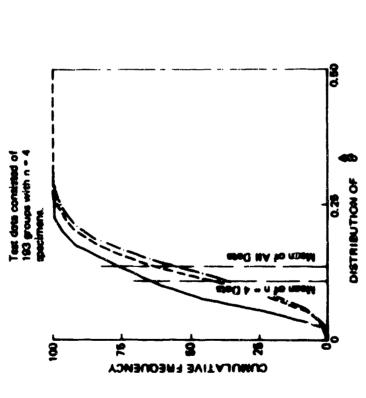


Figure 39. Comparison of the Theoretical and Observed
Distributions of Estimates of the Log-Normal
Shape Parameter for Sample Size = 2

Figure 40. Comparison of the Theoretical and Observed Distributions of Estimates of the Log-Normal Shape Parameter for Sample Size = 3

ALUMINUM FATIGUE TEST DATA





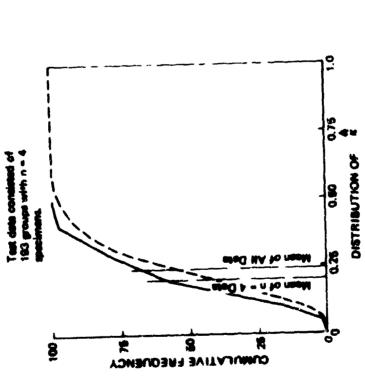
The determinance of the contract of the contra

Figure 41. Comparison of the Theoretical and Observed
Distributions of Estimates of the Log-Normal
Shape Parameter for Sample Size = 4

Figure 42. Comparison of the Theoretical and Obsarved Distributions of Estimates of the Log-Normal Shape Parameter for Sample Size = 5

ALUMINUM FATIGUE TEST DATA: CENSORED MLE-QUALIFIED DATA Tex Data Distribution
Theoretical Distribution Test data consisted of 279 groups with n = 3 species with n = 3 species.

8



CUMULATIVE FREQUENCY K 8

R

Distributions of Estimates of the Weithulf Shape Parameter Using Consorad MLE. Figure 44. Comperison of the Theoretical and Obs. Qualified Data of Sample Size = 3

DISTRIBUTION OF 0.50

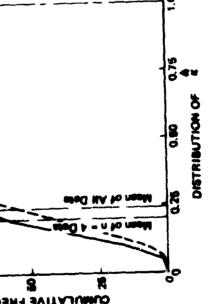
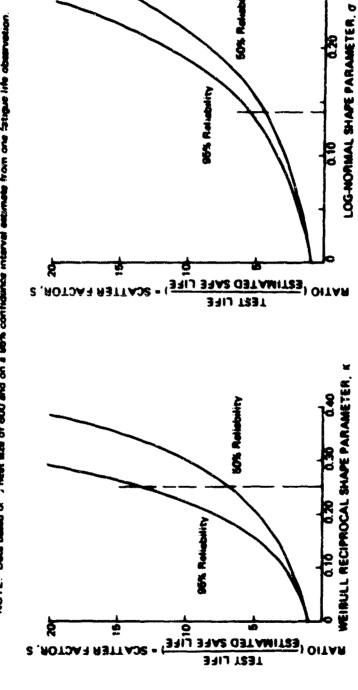


Figure 43. Comparison of the Theoretical and Observed Distributions of Estimates of the Weithulf Shape Parameter Uting Consored MLE. Qualified Deta of Sample Size = 4





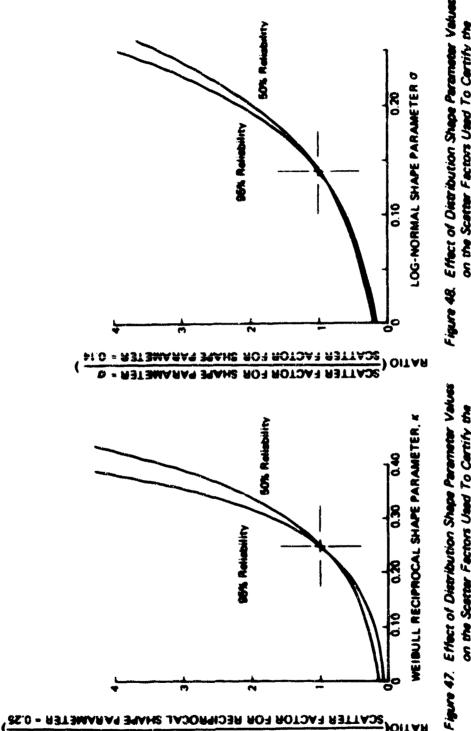
50% Releability

96% Returbility

Figure 46. Scatter Factors Required To Attain 50% and 96% Fleet Reliability as a Function of True Value of the Distribution Shaye Parameters.

Fleet Reliability as a Function of True Value of the Distribution Shape Perameters, Weibull Model

Figure 45. Scietter Factors Required To Attain 50% and 95%



on the Scatter Factors Used To Cartify the Life of the "Westert" in the Fleet, Weibull

on the Scatter Factors Used To Certify the Life of the "Westert" in the Fleet, Log-Normal Model

RATIO(SCATTER FACTOR FOR RECIPROCAL SHAPE PARAMETER - 0.26)

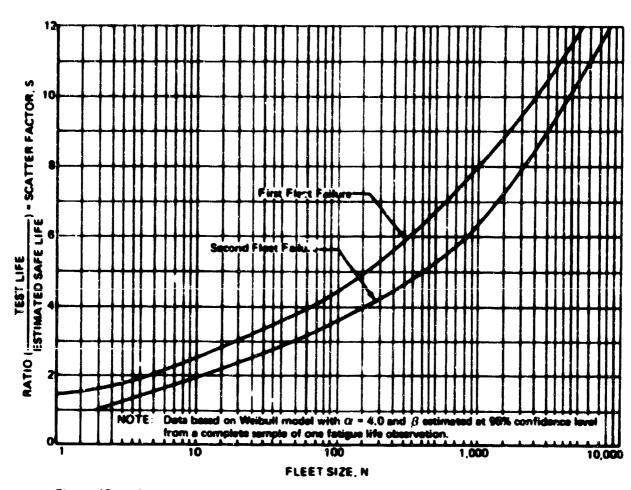


Figure 49. Influence of Fleet Size on Scatter Factors Required To Provide 50% Reliability for the First and Second Fleet Failures, Weibull Model

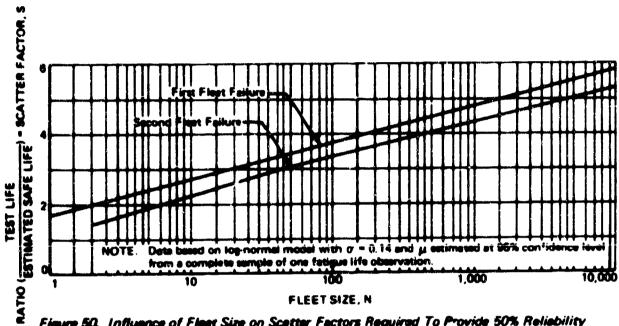


Figure 50. Influence of Fleet Size on Scatter Factors Required To Provide 50% Reliability for the First and Second Fleet Failures, Log-Normal Model

Table I. Simulated Examples To Illustrate the Effects of Isolated Long-Life Specimens

	Fatigue		Estimates of:	s of:		Point estimates of life (cycles)	ife (cycles)
Example	life (cycles)	Log-sverage life µ	Log-standa:d deviation	Characteristic	Weibuil	at some failure probabilities	obabilities
		(cycles)	Ø	(cycles)	shape a	Log-normal	Weibull
	42,000					50% - 69, 438	71,480
	45,000					10% 22,514	8, 554
	48,000					5% 16, 360	3, 800
	52,000	69, 440	0.3817	108, 040	0.887	19, 8, 989	605
	55,000					0.1% 4,594	45
	60,000					0.01% - 2,644	М
	500,000						
2	2,000					50% :35, 965	41,273
	42,000					10% 11,668	19, 662
	45,000	_				5% - 8,480	14,811
	48,000	35, 970	0.3815	47,680	2.541	1% = 4,661	7,798
	52,000					0.1% = 2.383	3, 145
	25,000					0.01% = 1,372	1.270
	60,000						

Table II. Simulated Examples to Illustrate Censoring Procedure

	Ex	Example 1		E	Example 2			Example 3	
			Welfaul			Welbull			Welbull
	Fatigue life (cycles)	Log-standard deviation	shape B	Fatigue life (cycles)	Log-standard deviation	Shapeda (%)	Fatigue life (cycles)	Log-standard deviation 8	shape (2)
	42, 500			42,000			4,000		
	45,000			45,000			5,000		
	4 8.	8.0	9. 07	48,000			42,000		
			(0.11)	52,000	2.0	0.96	45,000	0.49	1.63
	55.			55,000		(1. 06)	48,000		(0.61)
17(18	- 60 -			60,000			52,000		
				400,000			55,000		
				500,000			60,060		
				42,000			4,000		
	. ندانین			45,000			5,000		
				48,000			42,000		
				52,000	0.4	1.05	45,000	0.50	1.50
			- -	55,000		(0.96)	48,000		(0.67)
-8 -3 -3				60,000			52,000		
				400,000			55,000		
				400,000-			55,000-		
				42,000			4,000		
				45,000			5,000		
				48, 000			42,000	-	
br				52, 000	0.02	9.07	45,000	0.55	1.35
				55,000		(0.11)	48,000		(0.74)
				60,000			52,000		
, .							52,000 -		
				e 0,000 -			52,000 -		
				42,000			4,000		
				45,000			5,000		
				48,000	,		42,000		
no,				52,000	90.0	11.70	45,000	0.62	1.20
				55, 000		(0.085	48 000		(0.83)
				55, 000 -			4 €, 000 -		
				55,000 -					
ŀ				22,000			48,000 -		
lawen	Because ori	ginal was O. made to cer	K., no	Third	0.02	9.07	Original estimate	0.49	1.63
<u>/</u>									

Table III. Seven Empirical Distributions of the Parameter-Free Statistic $1/U=\alpha/\tilde{\alpha}$

NOTE: Tabulated values are L_b (1/U), where P [1/U > L_b (1/U)] = 1- γ

Sample Coefficient Size n	2	3	4		[0	20	Consored 3 of a
	10 005)						
0.01	0.01	0.05	0.15	6 22	0.44	0.59	0.05
0.05	(0.042)	0.17	0.26	0.35	0 55	0.68	0.16
0.40	0 054)	0.24	0.36	0.44	0 63	0.74	0.23
0.25	0 213 0 22	6.42	0.32	5 60	0.75	0.54	0.37
0.50	(0) 454) (0:46)	0 66	0, 75	0.50	0 90	0.95	0.61
0.75	0.511)	0.96	1 01	1 05	1 07	1 07	0-95
0.00	(1 228) 1 25	1 30	1 30	1 24	1 25	1 15	1 29
0.95	(1.52%)	1 54	1 50	1 46	1 35	1 25	1 60
	(2, 207)						
0, 99	2,20	2 05	1, 40	1 79	1 55	1 40	2 14
Smallest of 2,000 ^a	(0 0005) 0 001	0.015	0-07	0 05	0 26	0 44	0 04
Mean	(0.575) 0.55	u 73		0.54	0. 92	0.95	
Variance of distribution	(0 23%) 0 24	0 19		0.12	0 06	0. 03	• • •
Largest of 2,000 ^a	(3 449) 3 41	3 02	3 00	2 25	2 18	1.62	2 9

^aFor each sample size, 1/U was calculated for each of 2,000 independent groups of generated exponential (α =1) variates. The empirical distributions were taken to be the ordered arrays of these estimates.

 $^{{}^{\}mathbf{b}}\mathbf{Values}$ in parentheses are obtained from theory.

Table IV. Seven Empirical Marginal Distributions of the Parameter-Free Statistic $V=(\beta/\beta)^{\Omega}$

NOTE: Tabulated values are v, where P ($V \le v$) = γ

Sample size n Coefficient of confidence 7	2	3	4	3	10	20	Censored 3 of 5
0. 01	10-15	0. 0005	0, 03	0, 10	0, 39	0, 54	10-5
0, 10	0. 01	0. 19	0.31	0, 44	0, 62	0.72	0, 05
0, 25	0. 23	0.45	0. 58	0.64	0, 79	0, 84	0, 25
0, 59	0, 81	0. 87	0. 97	0, 95	1.00	0 99	0, 69
0.75	2.08	1.64	1 55	1.41	1.26	1.17	1, 24
0. 90	11.0	3, 6	2.70	2. 17	1.60	1, 39	1.86
0. 95	70.0	6. 4	4. 08	3. 1	1.83	1.53	2.6
0.98	5, 000. 0	17.0	7.7	5 . 2	2.21	1, 75	4.2
0. 99	107	80. 0	17. 0	8. 0	2.7	1.89	8
Smallest of 2, 000*	10-30	10-9	5x10 ⁻⁶	0. 000	4 0.137	0.39	10-10
Mean	10^{22}	10%	3.1	1.38	1.08	1.03	1.30
Largest of 2,000*	1026	109	78. 0	100.0	7.4	2.68	400.0
Variance of distribution	(10 ⁴⁸)	(10 ¹⁶)	(80)	(10)	(0, 24)	(0, 078	X100)

^{*}For each sample size, V was calculated for each of 2,000 independent groups of generated exponential $(\alpha = 1)$ variates. The empirical distributions were taken to be the ordered arrays of these estimates.

Table V. Some Theoretical Distributions of the Parameter-Free Statistic W. $(\beta,\beta)^{\alpha}$

NOTES: 1. Tabulated values are w, where $P(W \le w) \ge \gamma$ 2. From theory, E(W) = 1 $Var(W) = 1/n_f$

Number of tailure observations Coefficient in sample n _f of contidence y	1	2	3	5	10
0.01	0, 010	9.07	6.14	0.26	0.41
0 02	0.020	0.11	0.19	0.31	0.46
0.05	0.05	0.18	0,27	0.39	0.54
0.10	0.11	0.27	0.37	0.49	0.62
0 20	0.22	0.41	0.51	6. 62	0. 73
Ð, 3 0	0. 3 6	0 55	0.64	0 73	0.81
0.50	0.69	0.84	0.89	0. 93	0. 97
0.70	1 20	1 22	1 21	1.18	1.13
0.50	1.61	1 50	1 43	1.34	1.25
0.90	2.30	1 94	1 77	1.60	1.42
0.95	3 00	2 37	2.10	1 %3	1.37
0.9%	3.91	2 92	2 51	2.11	1.75
0 99	4-61	3 32	2.50	2 32	1, 87

Table VI. Results of Analyses Determining the Typical Shape Parameters for Fatigue Performance of Aluminum Structures

Data description	Number of groves	Unbiased estimate k of reciprocal shape parameter k
Aii collected data	2, 003	0. 259
All unqualified data	705	0.325
All qualified data:		
Limited to simple notched, joints,		
and structures, excluding low-		
amplitude, high-cycle data	1, 298	0. 224
All qualified data:		
2024	551	0.213
7075	482	0.227
7178	125	0.246
Monolithic notched	444	6.240
Laboratory structures simulator	557	0.200
Full-scale structures	297	0.243
Constant amplitude	1, 174	0.229
Variable amplitude	124	0.177
(Bonded	83	0.419
Low amplitude, high life	111	0.419
Unnotched	179	0.110
70 to 10 ³ cycles	50	0.240
10 ³ to 10 ⁴ cycles	168	0.215
10 ⁴ to 6 x 10 ⁴ cycles	434	0.204
6 x 10 ⁴ to 4 x 10 ⁵ cycles	444	0, 259
4 x 10 ⁵ to 10 ⁶ cycles	78	0, 227

^{*}Rejected data

Table VII. Comparison of Results Between Uncensored Fatigue Data and Data Censored for High-Time Outliers

	Size of	We	ibull model
	groups (n specimens)	Number of groups	Unbiased estimate ""," of reciprocal shape parameter «
	2	420	0. 253
red	3	328	0. 301
980	4	234	0. 286
M.Euncensored	5	145	0.380
37 54	Weighted		
M	value of	1,250	0. 300
	all groups		
	2	420	0. 253
5	3	279	0.211
MLE-censored	4	193	0. 201
Gen	5	117	0.270
-3.	Wei ghte d		
M	v alu e of	1,119	0.242
	all groups		
20 20 20	2	420	0.253
fire	3	330	0.229
m' E	4	236	0.200
Estimate from first two-ordered faflures	5	151	0.227
nate	Weighted		
8tin -0-0	value of	1,298	0.224
₩ <u>₹</u>	all groups		

Table VIII. Comparison of Results From Total Collected Fatigue Data and Qualified Structural-Equivalent-Type Data

	Sample size n	Number of samples	₹'	Observed Var k	Theoretical* Var K (for K K)	Theoretical* Var k (for k = 0, 224)
	2	524	0. 293	0.1056	0.0611	0. 0357
Total collected fatigue test data	3	431	0.304	0. 1526	0.0756	0.0410
Total collecter fatigue test date	4	494	0.215	0. 0855	0. 0401	0.0 43 5
5 - 3	5	196	0. 273	0. 1271	0. 0667	0. 0449
	2	420	0. 253	0. 05 85	0.0456	0. 0 3 57
ified data	3	330	0. 229	0. 0537	0.0429	0.0410
Ordy qualified fatigue	4	236	0. 200	0. 0391	0. 0347	0.0435
63	5	151	0, 227	0. 0841	0.0461	0.0449

^{*}In theory, $\operatorname{Var} \kappa = C_n \kappa^2$ [See Eq. (IV-14)]

where: $C_2 = 0.712$ $C_3 = 0.818$ $C_4 = 0.867$ $C_5 = 0.895$

Table IX. Scatter Facture To Obtain Reliability R in the Weakest of a Fleet of Size N, When n Specimens Are Tested to Failure (Weihull Model)

Number of fallures n _f in a complete or ohe-stage, type II, censored sample	Snf	Reliability Ř	ŝ	Fleet 817c N	».
	1. 32	0.368 (characteristic life)	1.0	I	0 1
2	1.24	0. 500 (median life)	1. 096	es)	1 316
က	1.20	0. 567 (mean life)	1.102	10	1.777
*	1.18	0.750	1.365	70	2, 12
vo	1.16	0.900	1.755	20	3.66
10	1.12	0.950	2.10	100	3.16
8	1.00	0.980	2.65	200	3.76
		0. 990	3. 16	500	4.74
		0.999	5.63	1,000	5.63
				16,000	10.0

 β = MLE of Weibuil scale (β) = $\left\{\frac{1}{n_f} \left[\sum_{1}^{n_f} \left(Y_i^{4.0} \right) + (n-n_f) Y_{n_f}^{4.0} \right] \right\}$

Za design or certifiable life

Scatter Factors To Obtain Reliability R in the Second Weakest of a Fleet of Size N, when n, Specimens Are Tested to Failure (Weibull Model) Table X.

Data based on Weibull model with known shape parameter ($\alpha=4.0$) and with unknown scale parameter β estimated at the 96% confidence level. Scatter factor $\beta/Z_R \le S_R = S_$ NOTES: 1.

0. \$50 2.38 1.08 1.67 ى ئ 0.800 2.50 1.78 1.14 0.750 1.30 1.96 2.77 4.2 0.500 3.0 Fleet size N 50 1,000 200 1.76 1.10 2, 10 1.37 S Reliability R 0.50 0.75 0.30 0.95 1.20 1.18 91 7 1, 12 1.24 s_u Number of failures n one-stage, type II, censored sample in a complete or 10 S 8

 $\left| \frac{1}{n_f} \left| \sum_{i=1}^{r} (Y_i^{4.0}) \cdot (n - n_f) Y_{n_f}^{4.0} \right| \right|$ MLE of Weibull scale (B) $\vec{Z}_{\vec{R}}$ design or certifiable life

(@

Table XI. Comparison of Predicted Performance and Fleet Experience

Chaerved first failure	(yours)	2.726	None				None	None	•				None	None			-				None
Hange of life during which fatigue jackage was installed	scatter factors4 (hours)	3, 5,90 to 5, 000	•				3, 500 to 5, 000	3, 500 to 5, 900					3, 500 to 5, 000	4, 500 to 6, 000							4, 500 to 6, 000
median first n flect For	Deet (bours)	2,550	2, 550	2,550	i. 050	2,440	2, 900	4, 860	4. x00	4, ∺00	9, 200	5, 300	6, 200	9, 350	9, 350	9, 350	22, 400	3, 400	10, 100	12, 300	12, 300
Table IX media time to first failure in fleet For For	fleet (hours)	3.200	3, 200	3, 200	6, 200	3,000	3, 550	5.460	5,460	5,400	10, 500	5, 100	6, 000	1	;	;		;	;	!	
Total number of alrplanes	fleet	285					592	8					36	=						•	ιί
Number Total time to first during set of airplanes number failure in fleet fatigue; modified of airplanes For For was in	Jan. 1969	268			-		268	33					33	ij							1.1
fe-life based on a scatter factor of 4	Calculation (hours)	\$, 1	4, 600	4.600	4, 900	4, 300	5, 100		4.600	4.500	7, 90c	4,300	5,100	6,000	6, 000	6, 000	14.400	•	6, 500	7, 900	:
Safe - on a	Test (hours)	4.600	† †	1	i s			4.600	,	:	; ;	1	1	; ;	* *	:	å :	5,400	,	!	7, 900
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Table XI—Continued

Speriod 2	first	time fbours)	None	•			-Non-	Name	-				None	Nane	-			NO.	None	-				None
Runge of life during which	was installed	scatter factors4 (hours)	4, 500 to 6, 000	•			4, 500 to 6, 060	4, 000 to 5, 500	•				4, 000 to 5, 500	4, 596 to 6, 000	•			4, 500 to 6, 000	3, 500 to 5, 000	•				3, 500 to 5, 900
median IIrst Noet	For	fleet (hours)	9, 500	9, 500	10, 400	11,000	11,000	9,400	9,400	9,400	22, 500	10,400	12, 100	10, 900	10, 906	10, 900	12, 700	12,700	я, 400	×, 400	×, 400	16, 200	7. ×00	9, 100
Table IX: median time to first failure in fleet	For	::eet (hours)		;	: :	ı	i r		,)	•	P E		:	; 1		,	F, 600	×, 600	×, 600	16, 700	3, 100	9, 600
Total	number	in	10				91	x					* X	· e	•			4	9	-				9
Number	of airplanes	as of Jan. 1969	o.	•			01	æ.	· •••				• α	φ-	<u></u>			6	134					,
-life based	a scatter ctor of 4	Calculation (hours)	6, 000	6.000	9, 690	7,000	3, 000	5,600	5,600	5,600	13,400	6, 200	7,200	6, 000	6,000	6,600	7,000	7,000		4, 600	4.000	308 K	4,300	5, 100
Safe	o a j	Test (hours)	:	T E	:	:	•		; ; ;	\$ F	i ;	;	: 		:	:		:	€, 600		:	1		: :
l'	enut list	Strike ob	-	21	÷	۲-	x	_	61	۳:	+	٠,٠	ے ا	-	-1	٤	(-	x	~	21	٠.	7	٠٠	ي
	931	jisti ploseq Imun												_										
		ioniA qvj						a.						<u>.</u>			_		·					

Table XI—Continued

	first	time (hours)	None	•				None	None					- GOX	None					None
Range of life during which	was installed	scatter factorad	4, 500 to 6, 000					4, 500 to 6, 000	5. 000 to 6. 500	*				5, 000 to 6, 500	3, 500 to 5, 000					3, 500 to 5, 000
median farst fleet	For	fleet (hours)	10,400	10,400	16,400	24.500	13,400	15,600	12,200	12,200	12,200	26, 800	13, 700	15,000	8,600	8, 600	8, 600	16, 700	8, 100	9, 600
Table IX: median time to first failure in fleet	For	Reet (hours)	11,400	11,400	11,400	27,000	14, 800	17,200	,	•	:	; ;		*		i	;	;	;	;
Total	number	In Neet	9					> ℃	io	•				⊃ ∗iG	ı,	•				> v3
Number	of airplanes	as of Jan. 1969	4	•				*	vo•					►ıo	134					S
Safe-life based	a scatter ctor of 4	Calculation (hours)	5, 700	5,700	5,700	13, 500	7,400	H, 600	6, 500	6, 500	6, 500	14,300	7,300	8, 000	1 1 8	009.4	4,600	8, \$00	4,300	5, 100
Safe	e g	Test (hours)	;	;	•	1	1	- , .	i i	;	;	-	;		4,600	ŧ •	!	;	:	
1	tura figi	əp əp	~	÷1	က	4	13	6		2.1	6	*	i,	б		8	က	*	'n	9
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Table XI—Continued

	Observed	first	time (hours)	None	•				- Conc	None					► Ğ	None					**************************************
Range of life	during which fatigue package	was installed	scatter factorat	3, 500 to 5, 000	-				3, 560 to 5, 666	4. 000 to 5, 500					4, 500 to 5, 500	3, 500 to 5, 900	•				3, 500 to 5, 000
median	ileet	For	neet (hours)	9, 100	9, 100	9, 100	17,700	, 500	10, 200	12,000	12,000	12, 000	28,600	13,200	15,400	10,400	10,406	10.400	20, ×60	10, 100	12,900
Table IX median	failure in fleet	For	fleet (hours)	10,400	10.400	10,400	20, 800	10, 160	12, 000		:	1	r t	;			:	1 3 5			;
	Total	number of arrotance	in fleet	*					~ ~	3					► €7	c Þ=					> ≎≀
	Number	of airplanes	as of Jan. 1:69	21.					>≈	e -					> ຕາ	774					- C1
	life based	on a scatter factor of 4	Calculation (hours)	1 !	4,600	4,600	8, 900	4,300	5, 100	5, 600	5,600	5,600	13,400	6,200	7,200		4,600	4, 600	₩, 900	4.300	5,100
	Safe-1	fac	Test (hours)	4,600	1 1	ì	1	;	:	;	:	1 1	,	1	5 1 -	4,600	;	;	1	:	:
	Į	erw: Liej	oun 12	~	8	က	4	2	9	-	7	с	*	κ	9	-	2	ຕ	*	ç	9
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			STIA RI	7				····-		Σ						z	·				

Table XI-Continued

() Me 174	farlure	Line	None					Nome	None:	Non	None	Non	None				Nege	Nume	None
Range of life during which	was installed	scatter factors4 (hours)	1, 500 to 3, 900					1, 500 to 3, 000	9, 500 to 11, 006	9, 500 to 11, 0ce	9, 560 to 11, 060	9, 500 to 11, 560	6, 5,50 10 ×, 900				6, 500 to ×, 600	9, 500 to 11, 000	9, 500 to 11, 000
median irrst fleet	For total	flect (hours)	7,250	7,250	7, 250	27, 500	12,500	10.600	16, 700	17,200	17, 509	17, 200	13, 300	13, 306	14, 900	16, 400	17,300	26, 500	19, 900
Table IX medi- time to first failure in fleet	For	fleet (hours)		1	; ;	1 1	;	† ? #	17,000	17,500	26,400	25,500	13,700	13,700	14,400	17,400	17, 900	22,400	21,600
Total	rumber of arrolanes	ın flect	27.4	-				- €1	11	1.1	10	10	£-				~ ≪	y	ų
Youther	of atrulanes	as of Jan. 1969	78-4	-				> 24	01	10	?	2	t 1				-1	4	+
-life based	a scatter ctor of 4	Calculation (hours)	3, 100	3, 100	3, 100	11, 400	5,400	7,100	10, 400	11, 100	11,300	10, 906	7, 906	1 1 1	; ;	10 000	10, 300	11,306	10, 300
Safe	on : fac	Test (hours)	:	i	,	1	:	•	-		;		-:-	7, 900	8,300		3 8 7		*
ı	end (ii)	ap orugg	-	2)	m	4	ري دي	9	12	13	12	13	۲-	6	11	12	13	12	13
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		ioniA iqvi	a						၁		Q		ندر					(a.	

Table XI—Concluded

Observed	firet	time (hours)	None				None	None				None	None	-			None
Range of life during which fatime package	was installed	scatter factors4 (hours)	9, 500 to 11, 000	•			9, 500 to 11, 000	6, 500 to 8, 000				6, 500 to 8, 000	2, 000 to 3, 500				2, 000 to 3, 500
median first flect	For	fleet (hours)	20,200	20,200	21,200	21,700	22,500	16,900	16,900	17,700	21.400	22,000	8,200	8,200	к, 700	16, 160	13, 300
Table IX: median time to first failure in flect	For	fleet (hours)	23, 100	23, 100	24,200	24,800	25,600	18,500	18,500	19,400	23,400	24,100	9,800	9,800	10,400	19,300	16,000
Tetal	number	in fleet	2~				. ა	e-				> ຕ	C1-				اث⊶
Number	of airplanes	as of Jan. 1969	e-				3.	01 -				- 01	i				>
Safe-life based	on a scatter factor of 4	C: leulation (hours)	10, 800	10, 800	11,300	11,600	12,000	7,900	1		10,000	10,300	3,500	3,500	3,700	6, 900	5,700
Safe	fac	Test (hours)	•	;	1	•		1	7,900	в. 500	! !				:		
1	វុខា] វុការៈទ	ap onuas	(~	<i>5</i> .	=	2	13	t-	\$	=	15	13	t	.	=	22	1.3
	ાજ	លេខ។ សេខព លោកព	=					=					=				
		l∆i Dat¥.						7					<u>~</u>				

Table XII. Comparison of Restats Between Uncensored Fatigue Data and Data Censored for High-Time Outliers (Log-Normal Distribution)

	Sizo	Log-norm	al model
	Size of groups (n specimens)	Number of groups	Ŝ'(log X)
	0	400	
<u> </u>	2	420	0.149
081	3	328	0.181
cer	4	234	0.159
F 7	5	145	0.208
MLE -uncensored	Weighted value of all groups	1,250	0. 168
	2	420	0,149
red	3	279	0.111
080	4	193	0.108
မိ	5	119	0.147
MLE-censored	Weighted value of all groups	1,121	0,135

Table XIII. Scatter Factors To Obtain Reliability R in the Weakest of a Fleet of Size N, When n Specimens Are Tested To Failure (Log-Normal Model)

NOTES: I. Data based on log-normal model with known shape parameter (σ - 0.14) and with unknown scale parameter μ - estimated at the 95% confidence level. 2. Scatter factor: $\frac{10^{4}}{R}$ S S S S N $\frac{8}{R}$

					S. R	SNE	S. N.	S _N .	S. N.	SNE
Sample size n	S.	Reliability R	$S_{\widetilde{\mathbf{R}}}$	Fleet size N	R 0. 500	ñ 0. 600	R 0.750	ਜ 6. 900	R 0.950	Ř 0. 990
	1.70	0 0. 500 (median life) 1. 00	1. 00		1.00	1.00	1.00	1.00	1.00	1.00
	1.45	5 0.600	1.09	က	1.30	1.27	1.24	1.19	1.16	1.13
	1.36	6 0.750	1.24	91	1.62	1.56	1.49	1.39	1.35	1.28
	1 30	30 0, 900	1.51	50	1. 40	1.72	1.65	1.51	1.45	1.36
	1.27	0.950	1, 70	00	2.03	1.95	<u> </u>	1.67	1.57	1.48
9.	1.13	0. 990	2. 12	100	2.24	2.11	1.97	-	1, 76	1,56
*	_	,	1	200	2, 42	2.32	2.10	3.90	1.82	1.66
				43116.	2.64	2,50	2.3	2.05	ï	1.77
				1,000	2, 82	2, 65	2.44	2.21	2.07	 .¥.
				10,000	3, 45	3.24	2.96	2.62	2.45	7 T

 $\hat{\mu}$ MLE of log-normal scale (μ) - 1/n $\sum_{i=1}^{n}$ log Y_{i}

ZR design or certifiable life

Scatter Factors To Obtain Reliability R in the Second Weakest of a Fleet of Size N, When n Sixelmens Are Tested To Failure (Log-Normal Model) Table MV

0, 14) and with NOTES: I Data based on log normal model with known shape parameter (of unknown scale parameter # estimated at the 95% confidence level.

2. Scatter factor	2010 P	S Sn SK SNR	<u>~</u>					
Complete sample size n	ν _c	Reliability R	SR	Fleet Bize N	S _N R - € 500	S _N Ř Ř = 6.750	S _N R R - 0.900	S _N Ā Ā € 0.950
	1.70	9.50	1.00	01	1.37	1.22	1.07	1.05
21	1,45	0.95	1.24	50	1. 31	1,58	1.40	1.29
~;	1.36	0.90	1.51	200	2.14	1,85	1.64	1.51
4	1.30	0.95	1.70	1,000	2. 55	2.19	1.91	1.76
vo.	1.27	1	1	1		1	;	1
9	81 .	1	! !	:)) 1	1	1	1
S	1.00	i i	1		1	1	1	1

 $\frac{\lambda}{\mu} = \text{MLE of log-normal scale } (\mu) \cdot \frac{1}{n} \sum_{i=1}^{n} \log Y_i$ (5) design or certifiable life Z_R design or certifiable life

Table XV. Scatter Factors To Obtain Reliability R in the Weakest of a Fleet of Size N, When n Specimens Are Tested to Failure (No Failure Model Assumed)

NOTES: I. Data based on the Tchebycheff Limit Theorem in lieu of an assumed failure model. The log-standard deviation σ is assumed to equal 0.14; the unknown log average η is estimated at a confidence level greater than 95%.

than 95%. 2. Scatter factor $\frac{10^{\frac{11}{7}}}{\frac{7}{R}}$ S S_n S_R

Sample size n _f	s _{nf}	Fleet size N		Rel	iability R		
1	4.30		0.50	0. 75	0, 90	0. 95	0. 99
2	2. 80	1	1.58	1. 91	2.76	4.3	25
3	2. 3 0	10	3.6	6.8	20,00	90.0	> 104
4	2 06	50	15.0	76.0	1,100	>104	> 104
5	1. 91						
10	1.58		<u></u>				
•	1.00		Tabula	ted value	s are of S _F	1	

 $\bar{\eta}$ = average of log lives of data

ŽŘ = safe life

APPENDIX I

MATHEMATICAL DERIVATIONS, THEOREMS, AND PROOFS REQUIRED FOR APPLICATION OF THE WEIBULL MILE

INTRODUCTION

This appendix discusses all nonobvious mathematical statements introduced in the text that pertain to maximum-likelihood estimation of Weibull population parameters. These include:

A derivation of the Weibull MLE for all samples. a)

- b) Proof that the following statistics are independent of a and B, for all complete and some censored samples,

 1) U = G/G Λ

 2) V = (β/β)

 - $i_{\alpha} = (\beta/\beta)^{\alpha}$
- c) A brief description of the computational procedure used to obtain the empirical marginal distributions of U and V.
- Some remarks pertaining to the adequacy of the random-number 4) generator used to generate independent exponential variates needed to initiate the above computational procedure.
- A derivation of the theoretical distribution of W.

DERIVATIONS

Let X be a random variable with a Weibull distribution. The reliability of X then is

$$R(x) = \exp[-(x/\beta)^{\alpha}]$$
 for $x > 0$ (AI-1)

where a,8 > 0 are the two parameters of the distribution.

We assume that a number of components, say n, each with the same Weibull distribution of life are put on test. However, what is observed at each trial is the time the component fails or the time the tes. is terminated. Let Z be a random time at which the test is terminated for any reason other than failure of the component. Then what we observe is the event

$$[X = x] \cap [X < 2] \qquad \text{or} \qquad [Z = z] \cap [X \ge Z] \qquad (AY-2)$$

he now state

Lemma 1: If (Z_1,\ldots,Z_n) is a vector of nonnegative random variables, possibly dependent on (X_1,\ldots,X_n) , which are themselves independently and identically distributed nonnegative random variables with common

density function f and distribution F, then the likelihood of the event

where $k (\leq n)$ is the (random) number of failures observed, is of the form

$$C \prod_{i=1}^{k} f(x_i) \prod_{j=k+1}^{n} [1 - F(z_j)]$$

and the constant C depends on (x_1, \ldots, x_k) but not on F.

Proof: Let g be the joint density of $(Z_1, ..., Z_n)$ given $X_1, ..., X_n$. Then the probability of the event specified in Eq. (AI-3) is

$$\int_{\{z_i>x_i = i=1,\ldots,k\}} \frac{\int_{i=1}^k f(x_i)}{i=1} \int_{i=k+1}^n [1-F(z_i)]g(z_1,\ldots,z_n|x_1,\ldots,x_n)$$

$$dz_1, \ldots, dz_k$$

which upon simplification shows that

$$C = \int_{\{z_{i} \geq x_{i} = 1, \dots, k\}} \cdots \int_{g(z_{1}, \dots, z_{n} \mid x_{1}, \dots, x_{n}) dz_{1}, \dots, dz_{k}} (AI-4)$$

and thus for an observed failure time (x_1,\ldots,x_k) , \in does not depend on F.

To simplify the notation in what follows we let (t_1,\ldots,t_k) denote the set of complete observations of X and (t_{k+1},\ldots,t_n) denote the set of censored tests (i.e. the set of observations of 7). Then from the lemma we see that the log-likelihood, except for some constant independent of x, x, is

$$L = \sum_{i=1}^{k} \left[in(\frac{a}{\beta}) + (a-1)in(\frac{t_i}{\beta}) - (\frac{t_i}{\beta})^{-1} \right] - \sum_{k=1}^{n} (\frac{t_i}{\beta})^{-1}$$
(AI-5)

and 'e then obtain

$$\frac{\partial L}{\partial a} = \frac{k}{i} + \sum_{i=1}^{k} in(\frac{t_i}{2}) - \sum_{i=1}^{n} (\frac{t_i}{2})^a in(\frac{t_i}{8})$$
 (AI-6)

$$\frac{1}{3c^2} = -k \frac{a}{c^2} + \frac{a}{c^2} \sum_{1}^{n} \left(\frac{t_1}{c^2}\right)^{-1}$$
 (AI-7)

Thus the two maximum-likelihood estimators 5, 5 of a and 6 when both parameters are unknown are defined by

$$\frac{1}{k} \sum_{i=1}^{n} \left(\frac{c_i}{\nabla}\right)^{\hat{x}} = 1$$
 (AI-8)

and

$$\frac{k}{s} = \sum_{i=1}^{n} \left(\frac{t_i}{v}\right)^{s} in\left(\frac{t_i}{v}\right) - \sum_{i=1}^{k} in\left(\frac{t_i}{v}\right)$$
 (AI-9)

These results have been given previously by Cohen (13).

Let us define

$$y_i = (\frac{t_i}{c})^x$$
 for $i=1,...,n$
 $u = \frac{q}{a}$, $v = (\frac{y}{c})$

then Eqs. (AI-8) and (AI-9) become, respectively--by using the fact that

$$\left(\frac{t_i}{\underline{y}}\right)^{\frac{s}{2}} = \left(\frac{y_i}{v}\right)^{u}, \quad \left(\frac{t_i}{\underline{y}}\right)^{x} = \frac{y_i}{v}$$

and simplifying:

$$v = \left[\frac{1}{k} \sum_{i=1}^{n} y_i^{u}\right]^{\frac{1}{u}}$$
 (AI-10)

and

$$\frac{\sum_{i=1}^{n} y_{i}^{u} + in y_{i}}{\sum_{i=1}^{n} y_{i}^{u}} - \frac{1}{u} = \frac{1}{k} \sum_{i=1}^{k} in y_{i}$$
 (AI-11)

For i=1,...,k we know that y is an independent observation from an exponential random variable with unit mean. Consider the condition:

$$(Y_{K+1}, \dots, Y_n) | (Y_1, \dots, Y_K)$$
 (AI-12)

has a distribution independent of α and β , where K is the random number of uncensored items.

We can now state:

Theorem 1: A necessary and sufficient condition that U and V, as defined in Eqs. (AI-10) and (AI-11), have a distribution independent of α and β is that Eq. (AI-12) be true.

Proof: It is clear from Eqs. (AI-10) and (AI-11) that U and V are parameter free if Y_1, \ldots, Y_n are, which is true iff condition (AI-12) is 1.

Note, for example, that condition ($\Lambda I-12$) is true if with probability one

$$K = k$$
 and $Z_{k+1} = ... = Z_n = X_{k,n}$ (AI-13)

where $x_{k,n}$ is the k^{th} -ordered observation out of n. This is merely the case of sampling censored at the k^{th} failure time.

Let us briefly consider the case when Eq. (AI-13) is true. Under this condition we can obtain the distribution of $\,U\,$ and $\,V\,$ by Monte-Carlo simulation methods:

Let $n \ge k$ be given positive integers. Let $y_{(1)}, \dots, y_{(k)}$ be the first k-ordered observation from n independent machine-generated exponential variates each with unit mean. Solve for μ in the equation $\phi(u) = 0$, where

$$z(u) = \frac{\sum_{1}^{k} y_{(i)}^{u} \sin y_{(i)} + (n-k)y_{(k)}^{u} \sin y_{(k)}}{\sum_{1}^{k} y_{(i)}^{u} + (n-k)y_{(k)}^{u}} - \frac{1}{u} - \frac{1}{k} \sum_{1}^{k} \ln y_{(i)}$$

Now compute

$$v = \frac{1}{k} \sum_{i=1}^{k} y_{(i)}^{u} + (n-k)y_{(k)}^{u}$$

Repeat this procedure m times for independent samples of $y^{3}s$, and so obtain a sample of size m of (U,V). The sample size m can be made sufficiently large to determine the distribution of U,V to a degree of accuracy determined by the machine procedure that generates the pseudorandom numbers.

The random-number generators used in the simulation studies presented here are of the type called composite congruential generators. These "second generation" methods appear to be better; that is, they satisfy more stringent statistical tests of randomness than those of the simple congruential generators used previously. In the particular method adopted here, three generators are mixed for the IBM 360, each of which will produce a full period of residues relatively prime to the modulus 2^{32} (consequently, these mixed generators will produce 2^{30} distinct random numbers before repeating). This method is presented in detail and discussed by Marsaglia and Bray (29). To obtain our exponential variates with unit mean, we merely take the negative of the natural logarithm of the uniform variates generated by the mixed congruential method.

We now consider the sampling distribution of $\boldsymbol{\hat{\beta}}$:

Theorem 2: If a is known, the maximum-likelihood estimate of $\hat{\epsilon}_*$ call it $\hat{\epsilon}_*$ is

$$\hat{E} = \begin{bmatrix} \frac{1}{k} & \sum_{i=1}^{n} & \mathbf{t}_{i}^{a} \end{bmatrix} \quad \frac{1}{a}$$

and

$$u = (\frac{3}{6})^{-\gamma}$$

has a distribution independent of α and β if condition (AI-12) is true. Moreover, in this case the distribution is the same as that or

$$W = \frac{1}{k} \sum_{i=1}^{n} Y_{i}$$

Proof: The proof is immediate.

In the special case when Eq. (AI-13) is satisfied, then

$$W = \frac{1}{k} \sum_{i=1}^{k} Y_{(i)} + (n-k)Y_{(k)}$$

where the $Y_{(i)}$ are the first k-ordered observations from independent exponential variates with unit mean. Thus:

$$W = \frac{1}{k} \sum_{j=1}^{k} (n-j+1) [Y_{(j)}^{-1} - Y_{(j-1)}]$$

which by known results (e.g. Ref. 30, p.18) is the sum of k independent exponential variates with unit mean. By the well-known fact (e.g. Ref. 31) that two times an exponential variate with unit mean is a chi-square variate with two degrees of freedom, and the reproducing property of chi-square variables under convolution (Ref. 30, p. 10), there follows the result that 2kW has a chi-square distribution with 2k degrees of freedom.

APPENDIX 11

LIST OF SALIENT FEATURES AND UNBIASED POINT ESTIMATES OF POPULATION PARAMETERS OF COLLECTED FATIGUE DATA

1. TABULATED RESULTS

The salient features of all the collected fatigue performance data, including the estimated population parameters, are tabulated in this appendix. The estimates of the scale parameters were included to complete the description of the data only, and no further use is made of the generated values.

An 11-digit description number is provided to catalog the variables of specimen thickness, material, grain direction, type of structure, type of specimen, finish, type of loading, and type of fillure. A code is provided on the following page to facilitate usage of the tabulated data descriptions.

Also listed on the output are the test sample size and the number of samples tested to failure. Two additional columns, labeled "size used for MLE, log-normal and Weibull," are given. These columns demonstrate the number of specimens used for estimating the shape parameter after the high-time outliers have been censored from the sample. It can be seen from the tabulated results that the high-time outlier afflicts only a minority of the data and that a sample censored for the Weibull model is not necessarily censored for the log-normal model.

The initial two shape parameters are the unbiased point estimates for the log-normal and Weibull models using the MIE on data that had been censored for high-time outliers, and the last column is the unbiased point estimate of the Weibull shape parameter given by the two-ordered-statistic estimator.

Finally, a complete listing of the data references is presented, and corresponds with the REF column of the computer printout.

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8 - Structural components and

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9 - Service airplanes

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LIST IF SALIENT REATIMES OF DATA GROUPS USTIL TO ESTIMATE SHAPE PRABMETERS

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AL STATE 7.026 7.026 7.127 7.227 *** *** UNDITAGE POINT ESTIMATES OF LOG-MERMAL AND INCOME FOR DATA ENGINES 3.0143 2.084 6.2737 17.1530 2.1573 35.7168 10.0720 1.0720 ***** -----26.26.1 26.17.2 26.27. 222 186-1689) 186-1869) -----****** Tree; 43345 42031 36114 62446 50391 **** FUEFE 107300 1500 7700 7100 10263 111206 93231 109572 \$0993 \$0180 \$0180 \$1505 \$ 1,000 Kg 1424503 19303 1900 1700 1700 45443 47986 44833 64083 10000 10000 10000 10000 19293 11770 93231 10.590 14.04 17520 116427 10909 10909 10909 SALIENT FEATURES OF BATA GABLES TO MITTERS 9000 t 9000 t 10000 t 15.256 16.719 11.580 45019 14065 ***** 20545 07100 25770 74436 46075 21.923 21.929 10.9218 95.937 FIRST ALUME (F(15) 314 PURSON NAMED OF STREET i.E 260 00056781020 00012781021 00018081021 0005601020 00056781071 00054781070 50058781071 00045QRIO70 00054 7410 F0 00054 7410 F0 00054 7410 F0 00056 7410 F0 00010101020 00010101020 00010101020 0001101020 00011081021 00056 381020 00012381021 00011341021 000177F1021 000110#1021 00012041021 00011041021 000110#1021 000120#1021 000120#1021 000112#1021 OF SC# 197 10% 111 222 35355 260 A 260 A 260 A 260 A 260 A 1467 1000 1000 1000 20000 2002

LIST OF SALIENT FEATURES OF DATA GROUPS

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LIST 36 SALIENT FEATURES OF SATA GROUPS 1555 TO ESTIMATE SAMPE PARAMETERS

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UNBIASED POINT ESTIMATES OF LOS-MORMAL AME M	POPULATION PARAMETERS FOR DATA SADUPS
LIST OF SALIFYT FEATURES OF DATA CROUPS	COUNTY OF STREET SAMPE PARAMETERS

# DAL	SHAPE SHAPE	(108-4, FA)	5.2076	6.2970	1.4992	16.3154	1004-42	3.3501	7.5737		10.01	1.674	766		200		10.00			31.18	**			3.60	19.2712	7.13	2.2.2	. 50 22	_			10.42	17.030	21, 2000	A. 6057	6.707.	73.0007	76.62	***			16.6078	10.0300
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UNBIASED POINT ESTIMATES OF LOG-MOPMAL AND WEIBULL
 PUPULATION PARAMETERS FOR BATA SAGNOS

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** UNDIASED POINT ESTIMATES OF LOG-MERTAL AND METOMAL.

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APPENDIX III

LISTED VALUES OF PATIGUE-LIFE OBSERVATIONS FOR ALL COLLECTED SAMPLES

This appendix retabulates the item and description numbers given in Appendix II to provide a cross-referencing capability between the two tabulations. In addition, this tabulation itemizes all the individual observations from the collected data and categorizes them as either a failed or a suspended item.

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		3474600	375000	461100 C	11785000	14132000	7020000	2462000	:		1051000	00000	0009421	000000		0005-100:	432442000	1116000	1479000	1	8755000	368			505327000	101	177	701				50	3	2.3		<u> </u>		5	7
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LISTED NUMBERS OF CYCLES TO FALLURE AND CYCLES TO SUSPENCION OF TESTING A ITHOUS FALLURE FOR ALL CAROUPS IN THE COSTA CYLLECTION

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\$ 4. 3. 4. \$ 1.	1 16 W.			17685	7 4 5 4		1 16 115	•		17645					1 76 46		I TEMS		Ĉ.	16.85		¥		11645						I YEAS		176mS	17645		f T F MK
CYCLES AT SUSPENSION	Small Gachages On			NO SUSPENDED ITEMS	2891 C4083017 ON		NO SUSPENDED LIFES			NO SUSPENDED ITEMS					M) Sisterings 17545		MD SUSPENDED LIEMS	Cappage Series Cap		NO SUSPENDED		WG 505PE#080 176#5		NO SUSPENDED LIENS						NO SUSPENDED LIVERS		W SUSPENDED	NO SUSPENDED		NO SUSPENDED LIEUS
• • •	200740	220280	2601150	1756900	1230150	•	115560	1256900	•	13440	147560	1 \$ 300*	193120	108420	41700	•	51675	• • • • • • • • • • • • • • • • • • • •	•	+\$008+	•	*****	•	*010	+6129	++00+	523440	22447	\$170	13164	•	+805%	4316996	•	1024314
	194250	690917	747300	171450	115753		11511	153035	;	13494	14722	15232	10101	20166	\$1709	•	4003	48054		\$2084	*****	• • • • • • • • • • • • • • • • • • • •		344.2	***	44055	51675	26374	\$7.70	131644		*8 05\$	404403		333
CYCLES AT FAILURE	191135	713300	24.7060	114450	115757		114450	171450		90 46 -	14212	140%	19791	14840	52370		48055	48055		52199	14141			36361	~ 44 34	57384	95089	25343	\$1704	131017		46125	347063	,	94389
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LISTED NUMBER: OF CYCLES TO FAILURE AND CYCLES TO SUSPENSION OF TESTING WITHOUT FAILURE FOR ALL GROUPS IN THE DATA COLLECTION

CYCLES AT SUSPENSION	NO SUSPENDED ITEMS	MO SUSPENDED 17EMS	NO SUSPENDED ITEMS	NO SUSPENDED LIEMS	NO SUSPENDED 4 TEMS		NO SUSPENDED ITEMS	NO SUSPENDED ITEMS	NO SUSPENDED LIEMS	7892 030830VC		NO SUSPENDED ITEMS		NO SUSPENDED ITEMS	SHALL GAGNAGED LIEMS	NO SUSPENDED ITEMS	NO SUSPENDED ITEMS	NO SUSPENDED 17EMS		NO SUSPENDED LIENS	NO SUSPENDED LITERS	NO SUSPENDED ITEMS	SUS DE MORDE		MO SUSPENDED LIERS
•••	22222	198202	34046	• • • • • • • • • • • • • • • • • • • •	\$32165	••	1154060	0553730	121733	047.80	•	19550	••	680161	97671	20106	94644	• 1749	• 4	•20669	•1662+	*0.4 *0.7	***************************************		• • • • • • • • • • • • • • • • • • • •
	40902	707961	31774	34622	40000		101981	655373	100576	9 50 4 3		15237		15470	14754	14756	\$ 1865	\$3326		76639	19761	16198	O H W O C		970
AT FAILURE	70907	172414	*134	35445	495207		140775	055373	100575	47.41.0	•	13404		00151	16754	217*1	55766	52672		62697	16.06	46976	0,00		94476
CYCLES AF	14074	167049	35530	13460	C0108+		44467	478873	10037e	087.48		12410		13974	14756	71741	54083	84 469		59805	18788	6056¢	74064		79476
	1964	159976	3530	12470	421074	542111	87458	4 7 8 7 3	163099	140073	016101	12376	04461	1940	14772	07661	2407	11664	15940	16495	17.148	6978	50596 1759	21412	10487
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LISTED NUMBERS OF CYCLES TO FAILURE AND CYCLES TO SUSPENSION OF TESTING WITHOUT FAILURE FOR ALL GROUPS IN THE DATA COLLECTION

CYCLES AT SUSPENSION	NO SUSPENDED ITEMS	AND SUSPENDED 17585		NO SUSPENDED ITEMS	MO SUSPENDED 17685		NO SUSPENDED ITEMS				030424505	SUS PEROPO	NO SUSPENDED LIVES	SUSPERIORD			SUSPERDED	NO SUSPENDED ITEMS		NO SUSPENDED ITEMS		SUSPENDED	NO SUSPENDED ITEMS		NO SUSPENDED LIENS	SHATE GACKAGASUS OK		NO SUSPENDED LIERS		NO SUSPENDED LIENS	SUSPENDED 1		NO SUSPENDED ITEMS	NO SUSPENDED ITEMS		NO SUSPENDED ITEMS		NO SUSPENDED 11ERS		40 SUSPENDED ITEMS	NO SUSPENDED LIENS
• • •	142604	-251000	•	2142010	1689790	•	1155720	• •	• •	*******	9000000	20 / 0000	100245001	\$25000e	• (000000	340000	•	30,000	•	428000	\$1 \$000¢	•	\$6600	\$1000e	•	2600000	1590000	1020000	•	•	167000	\$ 74000e	•	1258090	•	254000		•000 •1	174000
<u>.</u>	100191	228760		211678	140701		105004		00004601			0008124	26 74000	2 34000			0000	335000	,	207000		000418	269300		44009	00014	,	754000	309000	985030	7.54000		147000	\$\$7000		0000101		76400	•	15000	13366
S AT FAILURE	161091	191054 227606		10487	105557		10126		1 20 000	2000		(DO6614	0000066	713000		400,30	00040	326000		00000	00000	£ 70000	000000		42200	58200		2 +0000	30000	808000	201000		141000	200000		400000		26400		00671	12300
CACLES	\$629\$1	215564		158592	95579		102741		00000		0000	000111	9 9 9 9 0 0 0	200002		00000	000677	248900	000759	000151	35 1000	0001**	257000		27500	\$5,500		2 19070	277000	780000	164000		1 34000	494009		175000		7.00.7	00044	00671	17 100
	141705	192131	788454	152298	89196	191 360	100347	135515	1468000		00000	0006736	0006 554	00001	\$24000	00011	000117	00061	000764	149690	106000	000¢1+	300+27		95700	41300	00094	000007	767000	4 36000	15 7000		000¥11	0006**	783000	744000	1 109003	17600		4 700	00%
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SAMPLE	•	•		£	•		•		•		4	٠.	•	¢		*	•	-	•		•	٠.	4.	•	¢	•		01		•	3		æ	£		•	•	•	•	•	4
ITEM KEE DESCRIPTION	04059401063	15 09010865080		15 04010845040	14 09019865080		15 03010845080		CAUCANOTOR	C 50 1 0 1 0 1 0 2 0	01000001040	0.00.00.000	THE CONTRACTOR OF THE CONTRACT			04004801040		04000 Min 1040		DA DOWNER I CHA		07000001000	U 5044 C 1040		0.000.0	C4010860010		04010860054		C401040010*0	04010B20020		04010840010	0401034601040		0401084061040		04039807040			04011363033
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LISTED MUMBERS OF CYCLES TO FAILURE AND CYCLES TO SUSPENSION OF TESTING AITHOUT FAILURE FOR ALL GROUPS IN THE DATA COLLECTION

-	TEN OFF		DESCRIPTION	SAMPLE	Z (•		CACLES	ES AT FAILURF	<u>.</u>	•	CYCLES AN SU	SUS PERSION
				S17E	641163	• •					• •		
	44	-	05009901090	₩,	•	•	0016	9600	10300	12100	135030	SUSPENDED	17695
	440	_	0.0098010+0	•	•	•	454000	\$71000	1042000	1242000	1694000		17845
	4,70	_	04010860070	*	•	•	000019	000048	1 1 0000		136000	-	1505
	471	_	04010860670	•	er.	•	117000	000811	000691	151000	•000161	•	175.05
	472		04010860010	•	•	•		200000			\$\$40co		17645
						•	2 76000	000101	3 18005		•		•
						•					•		
	5		* OC 12 8658 30	•	•	•	1200000	3733000	17741000	21661000	•	NO SUSPENDED	17645
	7		30012465830	•	•	•	00010162	29279000	47411000	74000600	104512000	NO SUSPENDED	17645
	442		3001286583G	•	•	•	00001+1	1 785000	3371000		•	NO SUSPENDED	2.31.1
	543		30012865830	-	r	•	1204000	0006661	2030003		•	NO SUSPENDED	1 TEMS
	444	~	30012845830	•	~	•	44 80000	4990000	5444000		•	NO SUSPENDED	IYEMS
						•					•		
	945		30012865530	*	•	•	1 00000	974300	1316000	1711000	2 34 70000	NO SUSPENDED	1.16.45
	440	m	30012865830	wr	•	•	25.2 7000	4834000	6933000	35543030	34000000	NO SUSPENDED	•
	547		30012865810	ď	•	•	0000097*	20069811	153059000	25550000	337566000		
	# 1 %		30012865830	<u>+</u>	*1	•	1554400	1668837	1675629	1773060	1701236	NO SUSPENDED	17645
						•	100000	1843000	1906420	1989763	20045474		
						•	0446104	2114700	2328710	2450000	•		
	940	_	30012845830	01	<u>c</u>	•	743350	965000	002996	1106390	1109736	CHONDACTOR ON	17645
						•	0010111	1326330	1337930	1438740	1904720		
						•					•		
1	900	-	01009901090	•	*	•	100800	135000	203400	302403	365200	CECNERORS ON	11643
71	Ę		01009901090		•	•	37440	00010	11 7000	124200	3 700000	•	17645
•	~ 0 9	-	0401040010+0	•	r	•	484200	9575	00184	16740-0	2719600	NO SUSPENDED	I TEMS
	Ç	-	010098010+0		₩.	•	9540	12600	14400	00+1+	\$2200		17645
	40	-	010098380000		•	•	14540	07104	102780	1.7600	144500	-	1 1645
						•					•		
	Ş		04010440010	~	Ś	•	185000	248000	340400	009150	•001169		17645
	3		04010090010+0	•	·r	•	0491	2215	3215	+ 500	•1196	-	I TEMS
	3	_	010098010+0		•	•	586 00	\$	0099	720:00	13800	NO SUSPENDED	176#5
	Ş		0401000000		¥r.	•	29,800	36000	36000	43260	882 00•	NO SUSPENDED	I TEMS
	9		01009801000		•	•	00+681	352800	98899	1.20200	32166000	NC SUSPENDED	1 TEMS
	;			•	•	•					•		
	-		_	-	r	•	0000	22800	000441	624160	0687888	-	
	- 1	~	017 711260	-	•	•	310720	020919	445410	225960	•		1 1645
	3		Ž	₩^	*	•	163000	000681	1306400	000866	1601000	NO SUSPENDED	
	650	~	300124	•	•	•	75000	76 000	103000	105000	134000	NO SUSPENDED	I TEMS
						٠	000981	000061	204000	364000	•		
	5	•	300126	<u> </u>	0	•	20000	208000	219000	266000	*000047	NO SUSPENDED	1 1645
						• •	314000	* 010 0 0	*30000	761000	429000		
	46.5	•	1 100:36660 T	5	5	•	00001	00014	00000	00000			,
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LISTED NUMBERS OF CYCLES TO FAILURE AND CYCLES TO SUSPENSION OF TESTING WITHOUT FAILURE FOR ALL GROUPS IN THE DATA COLLECTION

\$08 PENS 101	11645		176*5	1 E m S	1545	_	7886	× × × × × × × × × × × × × × × × × × ×	\ T \ T \ T \ T \ T \ T \ T \ T \ T \ T	C 121	11645		115.43	I TEMS		_		-	11680	• •	7685	• •	17645		~	-	17645	• •	-	i TGMS	•	•	-	_		•	-	1 TERS	-		į
CVCLES AT S.	NO SUSPENDED		OJONJESOS CN	NO SUSPENDED				DEPOSITE OF			NO SUSPENDED		TO SUSPENDED	O SONS DEMOS ON		NO SUSPENDED	NO SUSPENDED		THE CHICOGRAPES				NO SUSPENDED				NO SUSPENDED						KO SUSPENDED	NO SUSPENDED				NO SUSPENDED			
• • •	10210000		•	\$178000	•	• 1	• •				•		•00006	•00085		•	•	•	••		•	•	•	•	•	•	• •		•	•	17010		_	•			-		•		•
	000898		1293000	0468112								0000		\$6000		14420	28470	16150	61410	14920	07448	15740	47440				0640			54280	14640	50550	17220	94610		0161	2220	0+0+1	0100	2000	
AT FAILURE	803000 1249060		00000	0000501								2000		\$2000		12780	54430	0 4%	47550	12780	24430	15180	47810				01601	3467		53529	•	4 7000	1 96 30	01165		19261	2767	2000	029	0746	
CYCLES AT	491000			20000	000101	00486	1269400	-	142000	28100	000+1	00016	0001	\$2000		12620	21740	14820	04444	17620	51740	14520	43570		09671	90556		04.00	•	52140	14.120	2414	15140	56330	***	06161	0000	01621		2	
	4 40000	3643000	\$20000	22000	0007	00674	26900	79700	94100	19100	0088	24000	30000	37000	•	11970	.	1+260	45150	11970	4 7980	13890	0551+		01/51	0644	00517	12560		43470	12630	39480	13720	53280	9000			06411) 10 3	
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LISTED NUMBERS OF CYCLES TO FAILURE AND CYCLES TO SUSPENSION OF TESTING WITHOUT FAILURE FOR ALL GROUPS IN THE DATA COLLECTION

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LISTED NUMBERS OF CYCLES TO FAILURE AND CYCLES TO SUSPENSION OF TESTING MITHDUT FAILURE FOR ALL GROUPS IN THE DATA COLLECTION

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LISTED MUMBERS OF CYCLES TO FAILURE AND CYCLES TO SUSPENSION OF TESTING MITHOUT FAILURE FOR ALL GROUPS IN THE DATA COLLECTION

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LISTED NUMBERS OF CYCLES TO FAILURE AND CYCLES TO SUSPENSION OF TESTING WITHOUT FAILURE FOR ALL URDUPS IN THE DATA COLLECTION

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LISTED NUMBERS OF CYCLES TO FAILURE AND CYCLES TO SUSPENSION OF TESTING BITHOUT FAILURE FOR ALL GROUPS IN THE DATA CALLECTION

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	~	96411999010		•	•	192530	964250	1210360	7984650	•	3		
	~	0105501140		•	•	1615230	2014910	2038689	3849 310	•	Ç		
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LISTED NUMBERS OF CYCLES TO FAILURE AND CYCLES TO SUSPENSION OF TESTING WITHOUT FAILURE FOR ALL GROUPS IN THE DATA COLLECTION

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LISTED NUMBERS OF LYCLES TO FAILURE AND CYCLES TO SUSPENSION OF TESTING WITHOUT FAILURE FOR ALL GROUPS IN THE DATA CHLECTION

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LISTED NUMBERS OF CYCLES TO FAILURE AND CYCLES TO SUSPENSION OF TESTING WITHOUT FAILURE FOR ALL GROUPS IN THE DATA CALLECTION

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LISTED NUMBERS OF CYCLES TO FAILURE AND CYCLES TO SUSPENSION OF TESTING MITMOUT FAILURE FOR ALL GROUPS IN THE DATA COLLECTION

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LISTED NUMBERS OF CYCLES TO FAILURE AND CYCLES TO SUSPENSION OF PESTING MITMOUT FAILURE FOR ALL CROUPS IN THE DATA COLLECTION

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LISTED NUMBERS OF CYCLES TO FAILURE AND CYCLES TO SUSPENSION OF TESTING WITHOUT FAILURE FOR ALL GAOUPS IN THE DATA COLLECTION

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LISTED NUMPERS OF CYCLES TO FAILURE AND CYCLES TO SUSHENSION OF TESTING WITHOUT FAILURE FOR ALL GROUPS IN THE DATA CALLECTION

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LISTED NUMBERS OF CYCLES TO FAILURE AND CYCLES TO SUSPENSION OF TESTING WITHOUT PAILURE FOR ALL GROUPS IN THE DATA COLLECTION

CYCLES AT SUSPENSION	1 83814975					-	Suspenden :	2020	CHAIL CAGNATION O			SUSPENDED E		A SUSTRIBUTE STATE		Suspende > 1	. NO SUSPENDED LIERS	SUSPERBYO	o NO SUSPENDED ITEMS	SUSPENDED 1							• NO SUSPENDED 17885	24576	-	2527860				SUS PRINCES			2022 FEBER 1	Sept 650m565ut CM		CENT DISEASON OF			S C S P C S C S C S C S C S C S C S C S
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LISTED MUMBERS DF CYCLES TO FAILURE AND CYCLES TO SUSPENSION OF TESTING MITMAT FAILURE FOR ALL GROUPS IN THE DATA CITLECTION

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LISTED MUMBERS OF CVC!ES TO FAILURE AND CVCLES TO SUSPENSION OF YESTING MITHOUT FAILURE FOR ALL CROUPS IN THE DATA CALLECTION

CYCLES AT SUSPENSION	MO SUSPENDED LIEBE	C. W. S. C.		SCHOOL STREET	NO SUSPENDED LYENS	Assusaces	MO SUSPENDED 1 TEMS			COLUMN	202060	TO SUSPENDED ITEMS		000062	#11 WALUES - 250000				411 VALUES . 290000				•	ALL VALUES . 250000		411 VALUES - 250009							VALUE O				DODGE ANALY	Att Matings - Second						
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LISTED NUMBERS OF CYCLES TO FAILURE AND CYCLES TO SUSPENSION OF TESTING WITHOUT FAILURE FOR ALL GROUPS IN THE DATA CALLECTION

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LISTED MANGERS OF CYCLES TO FAILURE AND CYCLES TO SUSPENSION OF TESTING MITHOUT FAILURE FOR ALL GROUPS IN THE DATA COLLECTION

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					000151	000141		00014	000001					
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				•	211000	21,1000	222000	223000	227000					
				•	241000	245000			•					

LISTED NUMBERS OF CYCLES TO FAILURE AND CYCLES TO SUSPENSION OF TESTING WITHOUT FAILURE FOR ALL CROUPS IN THE DATA CHIECTION

w #	CHIMA 45 DESCRIPTIONS SAMPLE NUMBER CHIMA	SAWBLE	CHINGES &			CYCLES	CYCLES AT FAILURE		••	CVCLES AT	CYCLES AT SUSPENSION	
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				•	112000	11 3000	1 1 7000	124000	125000		\$	3
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				•	154000	17000	1 80000	187000	10000			
				•	211000	216000	223000	227000	233000			
				•	240000	245000	249000	248000	•			
t 4614	01009>20050 61	-	~	•	1.3000	173000	210003	214000	2160000	240000	290000	>40000
					223000	244000			•	250000	230003	25:000
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_	01009670560 51	~~ 	<u>_</u>	0 •	111000	125000	1 74000	000061	199000	2 \$0000	250000	250000
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	01004620850 81 UBIS	~	•	•	124000	154000	203000	223000	232000	250000	> \$0000	30000
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_	11e1 14 054025460010	-	£	•	14000	171000	183000	188030	2130000	2 \$0000	25000	250000
				•	2.28000 2.28000				•	>20000	25000	250030
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				•					•			
-	3142 14 05402040010	-	=	•	103000	134000	0002+1	1 42000	162000	250000	250000	
				•	1.69000	185000	1 40000	207009	213000			
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-	1144 19 05902960010	<u></u>	•	•	1 76 000	000%67	20000	222000	2380000	ALL VALUE .	000000	000

LISTED AUMBERS OF CYCLES TO FAILURE AND CYCLES TO SUSPENSION OF TESTING ATTHEUR FAILURE FOR ALL CACUPS IN THE DATA COLLECTION

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CWCLES AF	ALL VALUES .																																										
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	74000	6000	0006.01	9001	000011	280	121000	12*000	12000	1.28600	000767		1 34000	000041	1+2000	142003	143000	0000	147000	144000	00151	15,000	1 \$6000	150003	1 59000	000191	161000	000741	165000	000001	168000	1 70003	171000	00021	1 3000	00041		1 7 2000	1 78000	70000	000061	101000	111111
CYCLES AT PAILURE	78000	0005	2000	00000	200	117003	1 20000	000+71	124000	128000	32000		0000	140000	1+2000	1 +2000	1 + 3000	145000	4 1000	00000	0000	15,1000	155000	1 5 40 00	1 14000	00000	1000	000741	1 \$ \$000	1 66003	164003	1 10000	171000	1 72000	1 7 3000	60047	00067	9002	178000	1 7 9 0 0 0	1 80000	1 0000	
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LISTED NUMBERS OF CVCLES TO FAILURE AND CVCLES TO SUSPENSION OF TESTING AITHOUT FAILURE FOR ALL GROUPS IN THE DAIL COLLECTION

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LISTED WUMBERS OF CYCLES TO FAILURE AND CYCLES TO SUSPENSITY OF TESTING WITHOUT FAILURE FOR ALL GROUPS IN THE DATA COLLECTION

CYCLES AT SUSPENSION	250000																																												
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LISTED AUMBERS OF CYCLES TO PAILURE AND CYCLES TO SUFFEREIGN OF TESTING MITHOUT PAILURE FOR ALL GROUPS IN THE BAIA COLLECTION

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LISTED NUMBERS OF CYCLES TO FAILURE AND CYCLES TO SUSPENSION OF TESTING WITHOUT FAILURE ODD ALL GROUPS IN THE NATA CALLECTION

NCISHANSOS AV SATZAT	NO SUSPENDED LITERS	TO SUSPENDED LIENS	TO SUSPENDED 17EMS	NO SUSPENDED LITTLES	MD 546PENDED 1TEMS	salu esqueens on	and Suddenbell Liters	NO SUGPRINCE LITTURE	NO SALEPENDED STEMS	NO SESPENDED 1 TENS	NO SUGARINGO (TEM	NO SUSPENDED 17EPS	NO SUGPENDED LITERS	16 September 17845	NO SUSPENSED LTEMS	NO SUSPENSES ITEMS	NO SUSPENDED I TEMS	NO SUSPENDED LIBES	AD SUSPENDED ITEMS	WO SOLVENDED LYENS
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LISTED NUMBERS OF CYCLES TO PAILURE AND CYCLES TO SUPPRYSHED OF TESTING WITHRAY FAILURE FOR ALL CROSES IN THE DATA COLLECTION

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LISTED NUMBERS OF CYCLES TO FAILURE AND CYCLES TO SUSPENSION OF TESTING WITHOUT FAILURE FOR ALL CACUPS IN THE DATA COLLECTION

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LISTED NUMBERS OF CYCLES TO FAILURE AND CYCLES TO SUSPENSION OF TESTING MITHOUT FAILURE FOR ALL GROUPS IN THE DATA COLLECTION

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LICTED NUMBERS OF CYCLES TO FAILURE AND CYCLES TO SUSPENSION OF TESTING WITHOUT FAILURE FOR ALL CROUPS IN THE DATA CYLLECTION

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LISTED WARDERS OF CYCLES TO FAILURE AND CYCLES TO SUSPENSION OF TESTING ALTHOUGH TAILURE FOR ALL GROUPS IN THE DATA CLEECTION.

LISTED NUMBERS OF EVELES TO FAILURE AND CYCLES TO SUSPENSION OF TESTING METHOUT FAILURE FOR ALL GROUPS IN THE DATA COLLECTION

LISTED NUMBERS OF CYCLES TO FAILURE AND CYCLES TO SUSPERSION OF TESTING WITHOUT PAILURE FOR ALL CAQUES IN THE DATA COLLECTION

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LISTED MUMBERS OF CYCLES TO FAILURE AND CYCLES TO SUSPENSION OF TESTING MITHOUT FAILURE FOR ALL GROUPS IN THE DATA COLLECTION

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LISTED NUMBERS DF CVCLES TO FAILURE AND CVCLES TO SUSPENSION OF TESTING NITHOUT FAILURE FOR ALL GAOUPS IN THE DATA COLLECTION

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LISTED NUMBERS OF CYCLES TO PAILURE AND CYCLES TO SUSPENSION OF TESTING MITHOUT PAILURE FOR ALL GROUPS IN THE DATA COLLECTION

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LISTED NUMBERS OF CYCLES TO FAILURE AND CYCLES TO SUSPENSION OF TESTING MITHOUT FAILURE FOR ALL GRAUDS IN THE DATA COLLECTION

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LISTED NUMBERS OF CYCLES TO FAILURE AND CYCLES TO SUSPENSION OF PESTING WITHOUT FAILURE FOR ALL GROUPS IN THE DATA COLLECTION

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LISTED NUMBERS OF CYCLES TO FAILURE AND CYCLES TO SUSPENSION OF TESTING WITHOUT FAILURE FOR ALL GROUPS IN THE DATA COLLECTION

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EISTES PARKER OF CYLL'S TO FALLSKY BYC LYTES TO SUSPENSION OF TESTEN BETWOOF FALLURE FOR ALL CHOURS BY THE TAILS COLFETTION

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LISTED NUMBERS DF CYCLES TO FAILURE AND CYCLES TO SUSPENSION OF VESTING MITHOUT FAILURE FOR ALL GROUPS IN THE DATA COLECTION

CVCLES AT SUSPENSION	NO SUSPENDED 17EMS		NO SUSPENDED 17EMS	-	NO SUSPENDED ITEMS		NO SUSPENDED (TERS	SUSPENDED	SUSPERED	NO SUSPENDED ITEMS	M Suspended 176ms			NO SUSPENDED LIERS	-			SUSPERMENT OF	2020690302	-	SUSPERDED						-		NO SUSPENDED LITERS	SUSPERDED	257560		Suspenses 1		in Suspended inters	SUSPENDED -		NO SUSPENDED 17EMS	\$250610C0 1	Contractor of			
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LISTED NUMBERS OF CYCLES TO FAILURE AND CYCLES TO SUSPENSION OF TESTING NITHOUT FAILURE FOR ALL CORUPS IN THE DATA COLLECTION

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LISTED NUMBERS OF CYCLES TO FAILURE AND CYCLES TO SUSPENSION OF TESTING MITHBUT PAILURE FOR ALL GROUPS IN THE BATA COLLECTION

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LISTED MUMBERS OF CYCLES TO FAILURE AND CYCLES TO SUSPENSION OF TESTING WITHOUT FAILURE FOR ALL CROUPS IN THE DATA COLLECTION

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LISTED MANDERS OF CYCLES TO FAILURE AND CYCLES TO SUSPENSION OF TESTING MITHOUT FAILURE FOR ALL GROUPS IN THE DATA COLLECTION

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LISTED MUNDERS DF CYCLES TO FALLURE AND CYCLES TO SUSPENSION OF TESTING WITHOUT FAILURE FOR ALL GAGLES IN THE DATA COLLECTION

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NOTE: See Appendix II for a bibliography of reference sources from which all fatigue data were collected.

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